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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

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, Chief Financial Officer
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	Jay Vincent Johnson #, VP, Assistant Treasurer	Cheryl Ann Jorgenson, VP
Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr 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
Lawrence Robert Silverstein, Sr VP, CMO	James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Aaron Jason Wolf #, VP, Chief Underwriter		

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 July, 2018

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	3,778,805,173	0	3,778,805,173	3,712,343,160
2. Stocks:				
2.1 Preferred stocks	34,592,060	0	34,592,060	27,394,032
2.2 Common stocks	95,158,071	733,595	94,424,476	91,430,676
3. Mortgage loans on real estate:				
3.1 First liens	466,646,651	0	466,646,651	455,659,511
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 245,468), cash equivalents ($ 67,136,933) and short-term investments ($ 4,962,967)	72,345,368	0	72,345,368	100,415,648
6. Contract loans (including $ premium notes)	566,436,845	0	566,436,845	539,760,283
7. Derivatives	47,746,102	0	47,746,102	71,189,079
8. Other invested assets	272,707,773	1,955,949	270,751,824	250,615,359
9. Receivables for securities	4,024,920	0	4,024,920	6,404,092
10. Securities lending reinvested collateral assets	47,623,913	0	47,623,913	51,156,487
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,386,086,876	2,689,544	5,383,397,332	5,306,368,327
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	51,936,063	0	51,936,063	50,165,480
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,351,980	0	5,351,980	7,227,250
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	42,297,872		42,297,872	42,921,790
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,073,135	0	3,073,135	3,242,933
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	99,982	0	99,982	257,281
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	570,596		570,596	1,699,544
18.2 Net deferred tax asset	33,968,168	12,073,028	21,895,140	22,244,570
19. Guaranty funds receivable or on deposit	1,745,366	0	1,745,366	1,771,458
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($) and other amounts receivable	1,205,525	1,205,525	0	0
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)	5,526,335,563	15,968,097	5,510,367,466	5,435,898,633
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	5,526,335,563	15,968,097	5,510,367,466	5,435,898,633
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,209,035,307 less $ included in Line 6.3 (including $ 2,920,073 Modco Reserve)	4,209,035,307	4,115,104,365
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	379,711	420,476
3.	Liability for deposit-type contracts (including $ Modco Reserve)	515,734,238	490,922,546
4.	Contract claims:		
	4.1 Life	14,663,407	12,745,673
	4.2 Accident and health		
5.	Policyholders' dividends $ 952,826 and coupons $ due and unpaid	952,826	1,055,288
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	62,723,462	61,290,954
	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	1,551,623	917,394
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 12,043 assumed and $ 3,720,769 ceded	3,732,812	4,000,753
	9.4 Interest Maintenance Reserve	9,563,642	7,553,814
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $	377,669	500,926
11.	Commissions and expense allowances payable on reinsurance assumed	123	175
12.	General expenses due or accrued	429,889	779,889
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	2,261,961	2,736,141
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	21,237	3,651
17.	Amounts withheld or retained by company as agent or trustee	80,496	147,347
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	1,125,022	4,446,245
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	1,165,113	1,135,979
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	63,502,730	60,484,564
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,795,813	3,707,060
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	26,868,949	47,029,351
	24.09 Payable for securities	376,973	14,612,136
	24.10 Payable for securities lending	182,868,341	202,564,149
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	92,463,033	85,760,148
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,191,674,377	5,117,919,024
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	5,191,674,377	5,117,919,024
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	180,825,285	180,825,285
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	135,367,804	134,654,324
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)	316,193,089	315,479,609
38.	Totals of Lines 29, 30 and 37	318,693,089	317,979,609
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,510,367,466	5,435,898,633
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	83,803,351	78,636,385
2502.	Payable for collateral on derivatives	8,000,000	6,380,000
2503.	Outstanding disbursement - death	450,282	649,235
2598.	Summary of remaining write-ins for Line 25 from overflow page	209,400	94,528
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	92,463,033	85,760,148
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	274,925,260	281,067,097	558,401,406
2.	Considerations for supplementary contracts with life contingencies	2,185,537	2,862,454	3,567,971
3.	Net investment income	104,483,454	100,358,989	200,665,953
4.	Amortization of Interest Maintenance Reserve (IMR)	300,441	164,720	564,220
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	28,354	49,312	78,163
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	632,614	547,256	1,500,979
9.	Totals (Lines 1 to 8.3)	382,555,660	385,049,828	764,778,692
10.	Death benefits	17,448,075	14,958,219	28,118,106
11.	Matured endowments (excluding guaranteed annual pure endowments)	62,631	114,675	112,008
12.	Annuity benefits	17,762,741	19,705,500	31,463,344
13.	Disability benefits and benefits under accident and health contracts	619,176	848,315	1,862,290
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	159,516,900	140,728,054	288,344,090
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,570,435	4,680,816	10,735,415
18.	Payments on supplementary contracts with life contingencies	1,134,873	1,131,149	2,407,982
19.	Increase in aggregate reserves for life and accident and health contracts	93,890,177	125,798,287	245,582,544
20.	Totals (Lines 10 to 19)	297,005,008	307,965,015	608,625,779
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	25,797,789	26,873,517	52,864,233
22.	Commissions and expense allowances on reinsurance assumed	1,155	1,173	2,223
23.	General insurance expenses	19,300,615	19,264,880	39,759,058
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,578,825	4,387,881	8,591,617
25.	Increase in loading on deferred and uncollected premiums	(202,760)	(1,312,594)	275,293
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	2,298,742	1,541,458	3,739,859
28.	Totals (Lines 20 to 27)	348,779,374	358,721,330	713,858,062
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	33,776,286	26,328,498	50,920,630
30.	Dividends to policyholders	30,671,395	28,919,203	60,293,129
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	3,104,891	(2,590,705)	(9,372,499)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,548,010)	(4,440,057)	(8,473,980)
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)	6,652,901	1,849,352	(898,519)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 185,660 (excluding taxes of $ 614,122 transferred to the IMR)	4,321,843	3,496,828	4,243,912
35.	Net income (Line 33 plus Line 34)	10,974,744	5,346,180	3,345,393
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	317,979,609	288,655,357	288,655,357
37.	Net income (Line 35)	10,974,744	5,346,180	3,345,393
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (496,710)	(6,362,261)	5,528,888	20,732,355
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	2,673,579	1,121,035	(22,554,645)
41.	Change in nonadmitted assets	(3,554,416)	1,130,806	10,241,873
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		529,000	529,630
44.	Change in asset valuation reserve	(3,018,166)	(4,428,842)	(12,970,354)
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	30,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	713,480	9,227,067	29,324,252
55.	Capital and surplus, as of statement date (Lines 36 + 54)	318,693,089	297,882,424	317,979,609
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	627,645	540,277	917,363
08.302.	Miscellaneous Income	4,969	6,979	583,616
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	632,614	547,256	1,500,979
2701.	Securities lending interest expense	1,393,129	842,288	2,061,262
2702.	Benefits for employees and agents not included elsewhere	813,619	254,861	1,037,657
2703.	Modified coinsurance change in mean reserve adjustment	91,994	444,309	640,940
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,298,742	1,541,458	3,739,859
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	280,446,974	287,123,485	562,349,170
2. Net investment income	111,080,047	106,899,059	218,795,417
3. Miscellaneous income	818,267	806,394	1,577,994
4. Total (Lines 1 to 3)	392,345,288	394,828,938	782,722,581
5. Benefit and loss related payments	201,295,240	181,404,343	359,688,877
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	52,898,540	52,968,396	104,626,243
8. Dividends paid to policyholders	29,341,349	27,319,352	56,473,266
9. Federal and foreign income taxes paid (recovered) net of $ 1,903,592 tax on capital gains (losses)	(3,877,176)	(1,328,340)	(782,599)
10. Total (Lines 5 through 9)	279,657,953	260,363,751	520,005,787
11. Net cash from operations (Line 4 minus Line 10)	112,687,335	134,465,187	262,716,794
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	285,605,614	281,028,581	637,083,224
12.2 Stocks	7,517,012	2,294,885	12,024,786
12.3 Mortgage loans	10,622,922	11,093,411	28,204,041
12.4 Real estate	0	0	0
12.5 Other invested assets	1,495,644	262,515	1,084,958
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	444	6,686	6,672
12.7 Miscellaneous proceeds	5,911,746	19,243,329	10,696,044
12.8 Total investment proceeds (Lines 12.1 to 12.7)	311,153,382	313,929,407	689,099,725
13. Cost of investments acquired (long-term only):			
13.1 Bonds	352,571,424	510,049,789	932,408,931
13.2 Stocks	16,445,747	5,706,957	22,395,470
13.3 Mortgage loans	21,610,061	61,154,350	93,330,303
13.4 Real estate	0	0	0
13.5 Other invested assets	25,272,003	10,619,370	43,595,688
13.6 Miscellaneous applications	22,782,343	30,331,826	45,649,702
13.7 Total investments acquired (Lines 13.1 to 13.6)	438,681,578	617,862,292	1,137,380,094
14. Net increase (or decrease) in contract loans and premium notes	26,676,562	22,543,915	47,249,783
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(154,204,758)	(326,476,800)	(495,530,152)
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	30,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	24,811,692	97,593,682	124,047,544
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(11,364,549)	81,324,448	108,026,828
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	13,447,143	178,918,130	262,074,372
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)	(28,070,280)	(13,093,483)	29,261,014
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	100,415,648	71,154,634	71,154,634
19.2 End of period (Line 18 plus Line 19.1)	72,345,368	58,061,150	100,415,648

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	217,234,368	218,141,776	434,292,434
3.	Ordinary individual annuities	71,395,089	72,998,116	141,180,445
4.	Credit life (group and individual)			0
5.	Group life insurance	21,648	23,935	50,403
6.	Group annuities	8,855,122	11,306,700	20,188,781
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	83,974	93,526	171,769
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	297,590,201	302,564,053	595,883,832
12.	Deposit-type contracts	1,234,111,426	301,553,212	1,070,391,612
13.	Total	1,531,701,627	604,117,265	1,666,275,444
	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

NOTES TO FINANCIAL STATEMENTS

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 #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	10,974,744	3,345,393
(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	10,974,744	3,345,393
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	318,693,089	317,979,609
(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	318,693,089	317,979,609

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

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2018.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2018, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 2018, 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	862,765	833,539	29,226	833,539	818,054	06/30/2018
Total	XXX	XXX	29,226	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2018:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	7,650,607
2. 12 Months or Longer	2,039,463
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	365,135,704
2. 12 Months or Longer	42,824,383

(5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $182.6 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. 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	47,746,102	—	47,746,102

* 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	(26,868,949)	—	(26,868,949)

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

O. Structured Notes. No Change.

P. 5* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. 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 $570.0 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	6,523,078	6,523,078	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,979,122	9,979,122	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	16,502,200	16,502,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	570,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	5,893,721	5,893,721	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,482,979	9,482,979	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	15,376,700	15,376,700	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	605,000,000	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	6,523,078	6,523,078	—	—	—	—
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)	542,179,036	537,242,928	454,218,216
2. Current Year General Account Total Collateral Pledged	542,179,036	537,242,928	454,218,216
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	544,004,587	528,223,792	426,836,128

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)	559,248,964	551,228,574	476,167,816
2. Current Year General Account Maximum Collateral Pledged	559,248,964	551,228,574	476,167,816
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	544,004,587	528,223,792	426,836,128

(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	454,218,216	454,218,216	—	446,775,676
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	454,218,216	454,218,216	—	446,775,676
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	426,836,128	426,836,128	—	418,299,820
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	426,836,128	426,836,128	—	418,299,820

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	478,406,486	478,406,486	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	478,406,486	478,406,486	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

4. Components of net periodic benefit cost. Not applicable.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.

14. Liabilities, Contingencies, and Assessments. No Change.

15. Leases. No Change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2018

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	—	62,041	62,041	—
Bonds: Exchange traded funds	7,787,684	—	—	7,787,684	—
Common stock: Unaffiliated	74,120,977	3,800,000	—	77,920,977	3,800,000
Derivative assets: Options, purchased	—	—	47,569,283	47,569,283	—
Derivative assets: Stock warrants	—	176,820	—	176,820	—
Total assets at fair value	81,908,661	3,976,820	47,631,324	133,516,805	3,800,000

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	Net Asset Value (NAV) Included in Level 2
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(26,868,952)	(26,868,952)	—
Total liabilities at fair value	—	—	(26,868,952)	(26,868,952)	—

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.

Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 06/30/2018

Description	Beginning Balance at 04/01/2018	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 06/30/2018
a. Assets										
Bonds: Industrial & miscellaneous	—	136,678	—	—	(74,637)	—	—	—	—	62,041
Derivative assets: Options, purchased	52,338,390	—	—	(4,185,232)	(6,642,423)	9,791,456	—	—	(3,732,908)	47,569,283
Total Assets	52,338,390	136,678	—	(4,185,232)	(6,717,060)	9,791,456	—	—	(3,732,908)	47,631,324

Description	Beginning Balance at 04/01/2018	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 06/30/2018
b. Liabilities										
Derivative liabilities: Options, written	(32,712,227)	—	—	5,093,727	7,027,543	—	(6,277,995)	—	—	(26,868,952)
Total liabilities	(32,712,227)	—	—	5,093,727	7,027,543	—	(6,277,995)	—	—	(26,868,952)

Quarter Ended at 03/31/2018

Description	Beginning Balance at 01/01/2018	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 03/31/2018
a. Assets										
Common stock: Unaffiliated	1,700,000	—	(1,700,000)	—	—	—	—	—	—	—
Derivative assets: Options, purchased	70,990,286	—	—	(941,282)	(20,199,248)	9,400,978	—	—	(6,912,344)	52,338,390
Total Assets	72,690,286	—	(1,700,000)	(941,282)	(20,199,248)	9,400,978	—	—	(6,912,344)	52,338,390

Description	Beginning Balance at 01/01/2018	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 03/31/2018
b. Liabilities										
Derivative liabilities: Options, written	(47,029,355)	—	—	5,054,549	15,191,424	—	(5,928,845)	—	—	(32,712,227)
Total liabilities	(47,029,355)	—	—	5,054,549	15,191,424	—	(5,928,845)	—	—	(32,712,227)

* Transfers into 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

** Transfers out of Level 3 are due to utilizing net asset value.

(3) The Company's policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

(4) Investments in Level 3 include NAIC 6 rated industrial & miscellaneous bonds. These securities are currently rated below investment grade. To measure fair value, they are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

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)	Net Asset Value (NAV) Included in Level 2
Bonds	3,808,234,360	3,778,805,173	10,021,351	3,791,751,254	6,461,755		—
Common stock: Unaffiliated**	94,424,477	94,424,477	90,624,477	3,800,000	—		3,800,000
Preferred stock	35,700,766	34,592,060	—	35,700,766	—		—
Mortgage loans	474,354,161	466,646,651	—	—	474,354,161		—
Cash, cash equivalents, & short-term investments	72,369,508	72,345,368	72,369,508	—	—		—
Other invested assets: Surplus notes	55,426,727	46,609,039	—	55,426,727	—		—
Securities lending reinvested collateral assets	47,623,913	47,623,913	47,623,913	—	—		—
Derivative assets	47,746,103	47,746,103	—	176,820	47,569,283		—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(538,819,850)	(524,961,203)	—	—	(538,819,850)		—
Fixed-indexed annuity contracts	(1,301,444,079)	(1,325,388,465)	—	—	(1,301,444,079)		—
Derivative liabilities	(26,868,952)	(26,868,952)	—	—	(26,868,952)		—
Cash collateral payable	(8,000,000)	(8,000,000)	—	(8,000,000)	—		—
Securities lending liability	(182,868,341)	(182,868,341)	—	(182,868,341)	—		—

**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, Surplus Notes, and Equity Securities

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.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) 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. For investments utilizing NAV, see Note 20A(1) for a description.

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 and Fixed-Indexed Annuity Contracts

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.

The fair value of liabilities for fixed indexed annuities is based on embedded derivatives that have been bifurcated from the host contract. The fair value of embedded derivatives is calculated based on actuarial and capital market assumptions reflecting the projected cash flows over the life of the contract and incorporating expected policyholder behavior. The host is adjusted for acquisition costs with revised accretion rates.

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.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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. 12/31/2017

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: $ 124,420,406

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	$ 582,590	$ 733,595
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 64,658,290	$ 61,244,678
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 65,240,880	$ 61,978,273
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. $ 182,614,430
    16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 182,605,592
    16.3 Total payable for securities lending reported on the liability page. $ 182,868,341

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:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

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	$ 459,805,328
	1.14 Total Mortgages in Good Standing	$ 459,805,328
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 6,841,323
	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)	$ 466,646,651
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	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	1,552,676	75,614	0		1,628,290	0
2. Alaska	AK	L	34,923	0	0		34,923	0
3. Arizona	AZ	L	4,744,771	1,221,580	195		5,966,546	775,338
4. Arkansas	AR	L	1,491,205	624,377	416		2,115,998	0
5. California	CA	L	14,615,242	7,432,217	11,580		22,059,039	119,298
6. Colorado	CO	L	8,749,477	2,871,516	119		11,621,112	136,225
7. Connecticut	CT	L	5,062,546	4,470,647	46		9,533,239	0
8. Delaware	DE	L	707,548	747,430	0		1,454,978	0
9. District of Columbia	DC	L	951,932	596,152	0		1,548,084	0
10. Florida	FL	L	8,570,138	4,040,242	6,864		12,617,244	0
11. Georgia	GA	L	3,029,161	1,956,130	696		4,985,987	0
12. Hawaii	HI	L	4,201,831	294,973	2,978		4,499,782	0
13. Idaho	ID	L	2,206,866	656,172	0		2,863,038	0
14. Illinois	IL	L	4,692,297	434,164	5,096		5,131,557	164,557
15. Indiana	IN	L	3,801,612	554,275	7,294		4,363,181	0
16. Iowa	IA	L	1,570,185	56,394	2,186		1,628,765	0
17. Kansas	KS	L	2,350,347	759,122	888		3,110,357	0
18. Kentucky	KY	L	1,222,552	173,405	694		1,396,651	0
19. Louisiana	LA	L	630,747	915,352	895		1,546,994	0
20. Maine	ME	L	299,950	5,148	149		305,247	0
21. Maryland	MD	L	6,775,932	4,392,654	727		11,169,313	0
22. Massachusetts	MA	L	3,271,960	2,844,185	5,858		6,122,003	241,377
23. Michigan	MI	L	5,201,494	283,520	4,333		5,489,347	0
24. Minnesota	MN	L	4,066,967	580,803	0		4,647,770	190,000
25. Mississippi	MS	L	389,948	837,116	0		1,227,064	0
26. Missouri	MO	L	14,086,604	2,348,886	0		16,435,490	0
27. Montana	MT	L	430,090	30,514	0		460,604	0
28. Nebraska	NE	L	1,631,301	307,337	537		1,939,175	0
29. Nevada	NV	L	664,094	329,177	59		993,330	200,000
30. New Hampshire	NH	L	1,380,924	2,635,684	3,065		4,019,673	0
31. New Jersey	NJ	L	6,230,681	1,078,031	7,157		7,315,869	0
32. New Mexico	NM	L	945,261	91,476	0		1,036,737	15,000
33. New York	NY	N	694,463	628,147	1,077		1,323,687	0
34. North Carolina	NC	L	4,727,342	1,999,348	633		6,727,323	0
35. North Dakota	ND	L	626,579	377,396	0		1,003,975	0
36. Ohio	OH	L	7,683,559	1,334,873	3,342		9,021,774	1,231,303,800
37. Oklahoma	OK	L	674,998	266,329	0		941,327	0
38. Oregon	OR	L	1,627,228	246,578	909		1,874,715	0
39. Pennsylvania	PA	L	9,214,162	7,022,052	6,901		16,243,115	147,095
40. Rhode Island	RI	L	447,553	860,847	1,297		1,309,697	80,459
41. South Carolina	SC	L	1,757,878	694,459	491		2,452,828	95,000
42. South Dakota	SD	L	569,667	52,487	0		622,154	0
43. Tennessee	TN	L	2,142,050	970,175	651		3,112,876	0
44. Texas	TX	L	16,102,082	6,411,656	1,045		22,514,783	159,395
45. Utah	UT	L	1,353,235	1,341,713	0		2,694,948	117,032
46. Vermont	VT	L	1,175,523	1,305,264	0		2,480,787	0
47. Virginia	VA	L	7,927,606	9,193,011	3,482		17,124,099	0
48. Washington	WA	L	5,624,819	1,576,041	603		7,201,463	35,900
49. West Virginia	WV	L	660,229	827,532	1,486		1,489,247	330,950
50. Wisconsin	WI	L	2,347,866	1,059,661	0		3,407,527	0
51. Wyoming	WY	L	189,299	423,284	0		612,583	0
52. American Samoa	AS	N	777				777	
53. Guam	GU	N	36,046				36,046	
54. Puerto Rico	PR	N	34,586				34,586	
55. U.S. Virgin Islands	VI	N	8,710				8,710	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	145,937	7,400	225	0	153,562	0
59. Subtotal		XXX	181,333,456	80,242,546	83,974	0	261,659,976	1,234,111,426
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	35,049,656	7,665			35,057,321	
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	872,904				872,904	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	217,256,016	80,250,211	83,974	0	297,590,201	1,234,111,426
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	217,256,016	80,250,211	83,974	0	297,590,201	1,234,111,426
98. Less Reinsurance Ceded		XXX	18,818,972	242,145	83,974		19,145,091	
99. Totals (All Business) less Reinsurance Ceded		XXX	198,437,044	80,008,066	0	0	278,445,110	1,234,111,426
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	145,937	7,400	225		153,562	
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	145,937	7,400	225	0	153,562	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

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 7

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

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	55.070	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.460	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	41.160	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	32.040	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	6.080	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	6.080	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.000	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	99.500	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	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	82-1905557				Mercer Crossing Inv. Holdings, LLC	TX	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	83-0822652				River Hollow Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				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	

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	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
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	82-2226959				View High Apts Investor Holdings, LLC	MO	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	

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	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 5 2 4 2 2 0 1 8 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 5 2 4 2 2 0 1 8 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 5 2 4 2 2 0 1 8 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 5 2 4 2 2 0 1 8 4 4 7 0 0 0 0 2

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	185,095	78,289
2505. Modco adjustment Wilton reinsurance	24,305	16,239
2597. Summary of remaining write-ins for Line 25 from overflow page	209,400	94,528

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	455,659,502	390,533,240
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	17,000,000	64,381,885
	2.2 Additional investment made after acquisition	4,610,061	28,948,418
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	10,622,922	28,204,041
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)	466,646,641	455,659,502
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	466,646,641	455,659,502
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	466,646,641	455,659,502

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	252,828,931	214,670,648
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	26,500,000	26,549,401
	2.2 Additional investment made after acquisition	3,938,969	18,521,166
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,325	11,850
5.	Unrealized valuation increase (decrease)	(9,014,773)	(4,284,944)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,495,644	1,084,958
8.	Deduct amortization of premium and depreciation	56,035	107,624
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	1,446,608
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	272,707,773	252,828,931
12.	Deduct total nonadmitted amounts	1,955,949	2,213,571
13.	Statement value at end of current period (Line 11 minus Line 12)	270,751,824	250,615,360

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	3,831,750,485	3,524,645,880
2.	Cost of bonds and stocks acquired	369,017,171	954,804,401
3.	Accrual of discount	2,416,299	1,863,712
4.	Unrealized valuation increase (decrease)	25,451	9,256,837
5.	Total gain (loss) on disposals	3,675,725	2,077,475
6.	Deduct consideration for bonds and stocks disposed of	293,122,626	649,108,010
7.	Deduct amortization of premium	3,941,138	8,970,614
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,266,038	2,819,196
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,908,555,329	3,831,750,485
12.	Deduct total nonadmitted amounts	733,595	582,590
13.	Statement value at end of current period (Line 11 minus Line 12)	3,907,821,734	3,831,167,895

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)	2,230,734,612	115,174,266	151,591,262	20,007,279	2,230,734,612	2,214,324,895		2,187,701,842
2. NAIC 2 (a)	1,308,564,666	1,045,105,094	1,018,229,508	(12,603,192)	1,308,564,666	1,322,837,060		1,326,043,396
3. NAIC 3 (a)	130,392,346	9,447,569	8,039,765	(12,327,322)	130,392,346	119,472,828		125,646,603
4. NAIC 4 (a)	130,436,873	2,260,575	3,007,603	3,742,021	130,436,873	133,431,866		116,102,189
5. NAIC 5 (a)	31,315,784	1,235,967	468,401	646,589	31,315,784	32,729,939		28,037,185
6. NAIC 6 (a)	1,672,711	0	0	(76,082)	1,672,711	1,596,629		1,673,902
7. Total Bonds	3,833,116,992	1,173,223,471	1,181,336,539	(610,707)	3,833,116,992	3,824,393,217	0	3,785,205,117
PREFERRED STOCK								
8. NAIC 1	6,507,381				6,507,381	6,507,381		6,507,381
9. NAIC 2	28,084,679				28,084,679	28,084,679		20,886,651
10. NAIC 3	0				0	0		
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	34,592,060	0	0	0	34,592,060	34,592,060	0	27,394,032
15. Total Bonds and Preferred Stock	3,867,709,052	1,173,223,471	1,181,336,539	(610,707)	3,867,709,052	3,858,985,277	0	3,812,599,149

(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 $ 32,955,916 ; NAIC 2 $ 12,632,126 ; 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	4,962,967	XXX	4,962,967	0	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	0	43,807,757
2. Cost of short-term investments acquired	4,962,967	7,564,314
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	51,371,201
7. Deduct amortization of premium	0	870
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)	4,962,967	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,962,967	0

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)	24,159,734
2.	Cost Paid/(Consideration Received) on additions	6,985,605
3.	Unrealized Valuation increase/(decrease)	(4,644,676)
4.	Total gain (loss) on termination recognized	5,021,762
5.	Considerations received/(paid) on terminations	10,645,252
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)	20,877,173
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	20,877,173

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	20,877,151	
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)		20,877,151
4.	Part D, Section 1, Column 5	47,746,103	
5.	Part D, Section 1, Column 6	(26,868,952)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	20,877,151	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		20,877,151
10.	Part D, Section 1, Column 8	47,746,103	
11.	Part D, Section 1, Column 9	(26,868,952)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	83,885,421	30,704,751
2. Cost of cash equivalents acquired	2,309,692,278	6,037,826,230
3. Accrual of discount	0	71
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	444	6,672
6. Deduct consideration received on disposals	2,326,441,210	5,984,652,303
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)	67,136,933	83,885,421
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	67,136,933	83,885,421

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	365,759	48,000,000
LL-1705	Port Wentworth	GA		12/07/2017	5.000	0	1,879,920	50,000,000
LL-1706	Plain City	OH		06/21/2018	4.250	17,000,000	0	35,950,000
0599999. Mortgages in good standing - Commercial mortgages-all other						17,000,000	2,245,679	133,950,000
0899999. Total Mortgages in good standing						17,000,000	2,245,679	133,950,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						17,000,000	2,245,679	133,950,000

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-0310	Moreno Valley	CA		12/04/2003	06/01/2018	1,337,550	0	0	0	0	0	0	1,261,524	1,261,524	0	0	0
LL-1005	Keizer	OR		07/30/2010	04/02/2018	531,200	0	0	0	0	0	0	519,894	519,894	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998	06/01/2018	132,921	0	0	0	0	0	0	22,510	22,510	0	0	0
0199999. Mortgages closed by repayment						2,001,671	0	0	0	0	0	0	1,803,928	1,803,928	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		335,784	0	0	0	0	0	0	0	64,206	0	0	0
LL-0206	Grandville	MI		11/26/2002		425,883	0	0	0	0	0	0	0	18,163	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,121,710	0	0	0	0	0	0	0	57,803	0	0	0
LL-0305	Anderson	IN		08/14/2003		225,684	0	0	0	0	0	0	0	75,223	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,337,550	0	0	0	0	0	0	0	30,653	0	0	0
LL-0312	Temecula	CA		02/05/2004		455,687	0	0	0	0	0	0	0	15,203	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,327,058	0	0	0	0	0	0	0	66,708	0	0	0
LL-0503	West Chester	OH		04/12/2005		633,176	0	0	0	0	0	0	0	17,528	0	0	0
LL-0507	Long Beach	CA		08/31/2005		652,564	0	0	0	0	0	0	0	56,046	0	0	0
LL-0509	Round Rock	TX		11/09/2005		771,141	0	0	0	0	0	0	0	19,517	0	0	0
LL-0510	Round Rock	TX		10/11/2005		158,996	0	0	0	0	0	0	0	12,814	0	0	0
LL-0515	St. Paul	MN		07/17/2006		764,862	0	0	0	0	0	0	0	47,696	0	0	0
LL-0516	Louisville	KY		01/03/2006		366,122	0	0	0	0	0	0	0	27,711	0	0	0
LL-0517	Nashville	TN		06/26/2006		496,752	0	0	0	0	0	0	0	9,636	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,773,180	0	0	0	0	0	0	0	54,290	0	0	0
LL-0608	Sun City	FL		09/22/2006		542,232	0	0	0	0	0	0	0	10,098	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,498,105	0	0	0	0	0	0	0	19,248	0	0	0
LL-0613	Middletown	OH		12/06/2006		356,848	0	0	0	0	0	0	0	19,519	0	0	0
LL-0618	Golden	CO		02/14/2007		1,568,248	0	0	0	0	0	0	0	17,415	0	0	0

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0702	Vandalia	OH		05/01/2007		818,606	0	0	0	0	0	0	0	41,147	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,114,290	0	0	0	0	0	0	0	22,853	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,755,135	0	0	0	0	0	0	0	26,644	0	0	0
LL-0708	Roseville	MI		08/13/2007		81,585	0	0	0	0	0	0	0	25,506	0	0	0
LL-0710	Concord	NC		03/12/2008		1,552,407	0	0	0	0	0	0	0	62,382	0	0	0
LL-0714	Vandalia	OH		02/14/2008		963,076	0	0	0	0	0	0	0	39,729	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,785,781	0	0	0	0	0	0	0	68,556	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,156,890	0	0	0	0	0	0	0	30,513	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,028,906	0	0	0	0	0	0	0	54,743	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		700,345	0	0	0	0	0	0	0	12,908	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,439,838	0	0	0	0	0	0	0	24,537	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,235,480	0	0	0	0	0	0	0	28,975	0	0	0
LL-0808	Plainfield	IN		08/18/2008		161,646	0	0	0	0	0	0	0	53,878	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,386,268	0	0	0	0	0	0	0	19,274	0	0	0
LL-0811	San Antonio	TX		10/10/2008		185,497	0	0	0	0	0	0	0	38,876	0	0	0
LL-0812	Gastonia	NC		11/17/2008		351,429	0	0	0	0	0	0	0	5,594	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		694,760	0	0	0	0	0	0	0	23,305	0	0	0
LL-0902	Beckley	WV		03/08/2010		846,434	0	0	0	0	0	0	0	16,242	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,071,741	0	0	0	0	0	0	0	30,793	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,001,028	0	0	0	0	0	0	0	55,914	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,141,639	0	0	0	0	0	0	0	34,238	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,121,609	0	0	0	0	0	0	0	15,607	0	0	0
LL-0907	Orlando	FL		09/03/2009		470,885	0	0	0	0	0	0	0	10,923	0	0	0
LL-0908	Houston	TX		10/01/2009		2,569,296	0	0	0	0	0	0	0	33,609	0	0	0
LL-0909	Leesburg	FL		12/10/2009		846,141	0	0	0	0	0	0	0	18,274	0	0	0
LL-0910	Minneola	FL		12/10/2009		796,368	0	0	0	0	0	0	0	17,199	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,521,109	0	0	0	0	0	0	0	20,367	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,490,842	0	0	0	0	0	0	0	34,582	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,823,211	0	0	0	0	0	0	0	19,964	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,034,093	0	0	0	0	0	0	0	26,920	0	0	0
LL-1003	Independence	MO		08/12/2010		3,191,594	0	0	0	0	0	0	0	81,975	0	0	0
LL-1005	Keizer	OR		07/30/2010		531,200	0	0	0	0	0	0	0	3,791	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,407,908	0	0	0	0	0	0	0	34,669	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,234,417	0	0	0	0	0	0	0	22,351	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,292,552	0	0	0	0	0	0	0	54,015	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,136,766	0	0	0	0	0	0	0	11,216	0	0	0
LL-1104	Cooper City	FL		12/02/2011		4,861,168	0	0	0	0	0	0	0	37,202	0	0	0
LL-1202	Lansing	MI		04/19/2012		2,618,032	0	0	0	0	0	0	0	134,964	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,361,900	0	0	0	0	0	0	0	66,180	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,078,537	0	0	0	0	0	0	0	91,460	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,042,587	0	0	0	0	0	0	0	99,797	0	0	0
LL-1302	Miramar	FL		07/16/2013		4,802,174	0	0	0	0	0	0	0	91,312	0	0	0
LL-1303	Tampa	FL		07/16/2013		2,881,304	0	0	0	0	0	0	0	54,787	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,123,027	0	0	0	0	0	0	0	22,083	0	0	0
LL-1401	Austin	TX		05/19/2014		17,658,919	0	0	0	0	0	0	0	82,457	0	0	0
LL-1402	Union City	CA		08/25/2014		42,404,258	0	0	0	0	0	0	0	394,007	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,143,490	0	0	0	0	0	0	0	15,999	0	0	0
LL-1504	Round Rock	TX		08/07/2015		12,537,652	0	0	0	0	0	0	0	180,125	0	0	0
LL-1505	American Canyon	CA		09/10/2015		20,865,668	0	0	0	0	0	0	0	134,685	0	0	0
LL-1506	Columbus	OH		09/23/2015		13,466,921	0	0	0	0	0	0	0	126,966	0	0	0
LL-1601	Watsonville	CA		01/04/2016		29,137,441	0	0	0	0	0	0	0	445,042	0	0	0
LL-1602	Clarksville	TN		07/01/2016		19,065,606	0	0	0	0	0	0	0	82,632	0	0	0
LL-1604	Lafayette	IN		12/22/2016		14,000,000	0	0	0	0	0	0	0	58,482	0	0	0
LL-1701	West Chester	OH		01/30/2017		9,255,149	0	0	0	0	0	0	0	76,200	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		633,908	0	0	0	0	0	0	0	54,779	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		132,921	0	0	0	0	0	0	0	44,594	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		399,515	0	0	0	0	0	0	0	61,520	0	0	0
LL-8156	Greenwood	IN		09/29/1999		240,592	0	0	0	0	0	0	0	31,393	0	0	0
LL-8161	Cotuit	MA		07/10/2001		176,395	0	0	0	0	0	0	0	10,874	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-8173	Albuquerque	NM		10/26/2001		3,277,472	0	0	0	0	0	0	0	88,999	0	0	0
0299999. Mortgages with partial repayments						313,916,990	0	0	0	0	0	0	0	4,248,085	0	0	0
0599999 - Totals						315,918,661	0	0	0	0	0	0	1,803,928	6,052,013	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016			400,000		3,950,000	0.500
	Golub Capital Partners Golub Capital Partners 11	0.00		Golub Capital Partners Golub Capital Partners 11		04/01/2018		1,500,000				0.000
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016			211,069		4,155,486	1.060
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,500,000	611,069	0	8,105,486	XXX
4499999. Total - Unaffiliated								1,500,000	611,069	0	8,105,486	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								1,500,000	611,069	0	8,105,486	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017		120,044					0		120,044	120,044			0	
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		423,713					0		423,713	423,713			0	
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		74,524					0		74,524	74,524			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							618,281	0	0	0	0	0	0	618,281	618,281	0	0	0	0
4499999. Total - Unaffiliated							618,281	0	0	0	0	0	0	618,281	618,281	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							618,281	0	0	0	0	0	0	618,281	618,281	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		04/01/2018	Interest Capitalization		2,797	2,797	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2018	Interest Capitalization		50,047	50,047	0	1
38378N-LV-3	GNR 2013-191 Z 4.081% 11/16/53		06/01/2018	Interest Capitalization		37,212	37,212	0	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		06/01/2018	Interest Capitalization		32,919	32,919	0	1
0599999. Subtotal - Bonds - U.S. Governments						122,975	122,975	0	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		05/29/2018	DiPERNA FINANCIAL		449,059	449,059	0	5*
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		05/29/2018	DiPERNA FINANCIAL		786,908	786,908	0	5*
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2018	Interest Capitalization		29,904	29,904	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2018	Interest Capitalization		50,904	50,904	0	1
3136AW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		06/01/2018	Interest Capitalization		52,211	52,211	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2018	Interest Capitalization		9,988	9,988	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						1,378,974	1,378,974	0	XXX
023135-BJ-4	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		992,661	1,000,000	11,700	1FE
032511-AY-3	ANADARKO PETROLEUM 6.450% 09/15/36		06/06/2018	Various		3,496,662	3,000,000	44,613	2FE
05379B-AQ-0	AVISTA CORP 4.350% 06/01/48		05/15/2018	WELLS FARGO		4,994,950	5,000,000	0	1FE
06051G-GZ-6	BANK OF AMERICA CORP 3.366% 01/23/26		05/02/2018	BANK of AMERICA SEC		1,925,620	2,000,000	18,887	1FE
07274N-AL-7	BAYER US FINANCE II LLC 4.375% 12/15/28		06/18/2018	J P MORGAN SEC FIXED INC		2,978,130	3,000,000	0	2FE
075887-CE-7	BECTON DICKINSON 6.700% 12/01/26		05/01/2018	Tax Free Exchange		2,005,874	2,000,000	55,833	2FE
13606B-AA-4	CANADIAN IMP BK COMM NY 2.732% 07/13/18		04/27/2018	WELLS FARGO		2,702,889	2,700,000	3,688	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2018	Interest Capitalization		1,998	1,998	0	1FM
209111-FP-3	CONSOLIDATED EDISON OF NY 3.800% 05/15/28		05/07/2018	WELLS FARGO		4,999,150	5,000,000	0	1FE
23338V-AH-9	DTE ELECTRIC CO 4.050% 05/15/48		04/30/2018	BANK of AMERICA SEC		4,977,550	5,000,000	0	1FE
256746-AE-8	DOLLAR TREE INC 3.053% 04/17/20		04/05/2018	BANK of AMERICA SEC		1,000,000	1,000,000	0	2FE
25746U-CY-3	DOMINION RESOURCES 4.250% 06/01/28		05/30/2018	SCOTIA		2,000,000	2,000,000	0	2FE
263534-BT-5	DU PONT EI DE NEMOURS & CO 6.000% 07/15/18		05/09/2018	BANK of AMERICA SEC		2,102,665	2,090,000	40,407	1FE
278865-BA-7	ECOLAB INC 3.950% 12/01/47		04/18/2018	Tax Free Exchange		2,984,318	3,000,000	46,413	2FE
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2.875% 10/15/18		06/06/2018	GOLDMAN SACHS		1,701,020	1,700,000	7,195	2FE
384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		05/24/2018	Various		1,800,069	1,790,000	0	3FE
478160-CK-8	JOHNSON & JOHNSON 2.900% 01/15/28		04/19/2018	CREDIT SUISSE FIRST BOSTON		4,752,100	5,000,000	65,653	1FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		06/11/2018	SEAPORT GROUP LLC		4,147,500	3,500,000	134,430	3FE
670346-AP-0	NUCOR CORP 3.950% 05/01/28		04/23/2018	BANK of AMERICA SEC		2,496,300	2,500,000	0	2FE
701094-AL-8	PARKER HANNIFIN 4.100% 03/01/47		05/18/2018	MARKET AXESS		3,705,400	3,820,000	35,240	1FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		04/25/2018	GOLDMAN SACHS		2,607,254	2,600,000	52,722	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		04/25/2018	GOLDMAN SACHS		1,099,164	1,100,000	5,353	1FE
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/03/2018	BANK of AMERICA SEC		4,437,090	4,500,000	0	2FE
78516F-AA-7	SABAL TRAIL TRANS 4.246% 05/01/28		04/26/2018	Various		3,004,080	3,000,000	0	2FE
78516F-AB-5	SABAL TRAIL TRANS 4.682% 05/01/38		05/15/2018	MITSUBISHI UFJ SECURITIES		4,968,450	5,000,000	11,055	2FE
797440-BL-7	SAN DIEGO GAS & EL 5.350% 05/15/40		06/01/2018	MORGAN STANLEY FIXED INC		1,752,105	1,500,000	4,458	1FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		05/01/2018	BANK of AMERICA SEC		310,575	303,000	8,147	4FE
87612B-BH-4	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/05/2018	BANK of AMERICA SEC		3,500,000	3,500,000	0	3FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		04/01/2018	PRIVATE PLACEMENT		0	30,644	0	4
91324P-DL-3	UNITEDHEALTH GROUP INC 4.250% 06/15/48		06/14/2018	BANK of AMERICA SEC		4,965,600	5,000,000	0	1FE
95040Q-AD-6	HEALTH CARE REIT 4.250% 04/15/28		04/03/2018	BANK of AMERICA SEC		3,998,360	4,000,000	0	2FE
67077M-AG-3	NUTRIEN LTD COM 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		1,145,894	1,000,000	0	2FE
67077M-AR-9	NUTRIEN LTD COM 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		8,294,560	8,000,000	0	2FE
052113-AB-3	AUSGRID FINANCE PTY LTD 4.350% 08/01/28	D	04/23/2018	BANK of AMERICA SEC		4,995,350	5,000,000	0	2FE
06738E-BD-6	BARCLAYS PLC 4.972% 05/16/29	D	05/09/2018	BARCLAYS		5,000,000	5,000,000	0	2FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	06/01/2018	J P MORGAN SEC HI-YIELD		1,950,000	1,950,000	0	4FE
29278D-AA-3	ENEL CHILE SA 4.875% 06/12/28	D	06/07/2018	J P MORGAN SEC FIXED INC		5,929,440	6,000,000	0	2FE
92857W-BJ-8	VODAFONE GROUP PLC 4.125% 05/30/25	D	05/23/2018	BANK of AMERICA SEC		2,475,725	2,500,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						116,198,503	115,085,642	545,794	XXX
8399997. Total - Bonds - Part 3						117,700,452	116,587,591	545,794	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						117,700,452	116,587,591	545,794	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
03755L-10-4	APERGY CORP		05/09/2018	Spin Off	1,148.500	27,239		0	L
037833-10-0	APPLE INC		06/05/2018	S. G. COWEN SECURITIES CORP.	3,954.000	743,533		0	L
11135F-10-1	BROADCOM INC COMMON		04/05/2018	Tax Free Exchange	2,372.000	616,222		0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
20030N-10-1	COMCAST CORP CL A		04/24/2018	INSTINET	10,431.000	350,968		0	L
31337#-10-5	FHLB CINCINNATI		04/01/2018	PRIVATE PLACEMENT	6,294.000	629,400		0	A
38174*-10-0	Golub Capital Investment Corp BDC 3		06/25/2018	PRIVATE PLACEMENT	66,666.650	1,000,000		0	L
38174@-10-8	Golub Capital Investment Corpo		06/28/2018	PRIVATE PLACEMENT	20,000.000	300,000		0	L
437076-10-2	HOME DEPOT		04/24/2018	INSTINET	2,967.000	526,791		0	L
459200-10-1	IBM		06/05/2018	Various	8,495.000	1,228,241		0	L
98311A-10-5	WYNDHAM HOTELS & RESORTS		06/01/2018	Spin Off	1,641.000	66,893		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,489,287	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						5,489,287	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,489,287	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,489,287	XXX	0	XXX
9999999 - Totals						123,189,739	XXX	545,794	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
36176F-Z5-0	G2 #765164 4.542% 10/20/61		06/01/2018	Paydown		334,815	334,815	360,465	337,194	0	(2,378)	0	(2,378)	0	334,815	0	0	0	5,816	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2018	Paydown		32,120	32,120	32,160	32,149	0	(29)	0	(29)	0	32,120	0	0	0	353	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2018	Paydown		56,191	56,191	53,667	54,069	0	2,122	0	2,122	0	56,191	0	0	0	644	09/15/2030	1
36230U-YF-0	G2 4.670% 09/20/61		06/01/2018	Paydown		110,203	110,203	118,692	110,955	0	(752)	0	(752)	0	110,203	0	0	0	1,725	09/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2018	Paydown		52,282	52,282	53,417	52,418	0	(216)	0	(216)	0	52,282	0	0	0	971	11/20/2060	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		06/01/2018	Paydown		123,549	123,549	124,649	123,545	0	4	0	4	0	123,549	0	0	0	3,195	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		06/01/2018	Paydown		289,650	289,650	265,324	287,853	0	1,797	0	1,797	0	289,650	0	0	0	6,407	01/20/2035	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		06/01/2018	Paydown		198,979	198,979	211,632	200,294	0	(1,316)	0	(1,316)	0	198,979	0	0	0	3,748	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2018	Paydown		278,875	278,875	311,001	300,553	0	(21,677)	0	(21,677)	0	278,875	0	0	0	6,101	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.280% 02/16/44		06/01/2018	Paydown		0	0	6,027	4,877	0	(4,877)	0	(4,877)	0	0	0	0	0	1,769	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		06/01/2018	Paydown		314,673	314,673	312,313	313,452	0	1,221	0	1,221	0	314,673	0	0	0	5,861	04/20/2039	1
38376Y-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		06/01/2018	Paydown		476,844	476,844	465,519	473,447	0	3,397	0	3,397	0	476,844	0	0	0	8,811	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2018	Paydown		31,044	31,044	32,378	31,596	0	(552)	0	(552)	0	31,044	0	0	0	582	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 42.246% 11/16/43		06/01/2018	Paydown		194,662	194,662	221,565	224,052	0	(29,391)	0	(29,391)	0	194,662	0	0	0	10,264	11/16/2043	1
690353-C8-8	OPIC 1.878% 06/01/33		06/01/2018	Redemption 100.0000		41,212	41,212	41,212	41,212	0	0	0	0	0	41,212	0	0	0	336	06/01/2033	1
690353-C9-6	OPIC 1.721% 01/15/30		04/16/2018	Redemption 100.0000		111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	822	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.833% 09/15/22		06/15/2018	Redemption 100.0000		24,970	24,970	24,970	24,970	0	0	0	0	0	24,970	0	0	0	211	09/15/2022	1
690353-SC-2	OPIC US Agency Floating Rate 1.833% 06/15/24		06/15/2018	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	1,468	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						2,846,829	2,846,829	2,921,751	2,899,396	0	(52,647)	0	(52,647)	0	2,846,829	0	0	0	59,084	XXX	XXX
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	06/15/2018	Maturity		5,000,000	5,000,000	4,985,150	4,998,865	0	1,135	0	1,135	0	5,000,000	0	0	0	68,750	06/15/2018	1FE
1099999. Subtotal - Bonds - All Other Governments						5,000,000	5,000,000	4,985,150	4,998,865	0	1,135	0	1,135	0	5,000,000	0	0	0	68,750	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2018	Redemption 100.0000		20,468	20,468	20,468	20,468	0	0	0	0	0	20,468	0	0	0	254	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2018	Redemption 100.0000		12,892	12,892	12,844	12,849	0	43	0	43	0	12,892	0	0	0	159	02/01/2042	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2018	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,031	11/15/2021	2AM
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		05/15/2018	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,823	11/15/2032	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2018	Paydown		111,276	111,276	111,972	111,774	0	(498)	0	(498)	0	111,276	0	0	0	948	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2018	Paydown		60,796	60,796	63,180	62,631	0	(1,835)	0	(1,835)	0	60,796	0	0	0	724	08/15/2042	1
31335A-UL-0	FG #G60587 4.000% 02/01/46		06/01/2018	Paydown		171,904	171,904	180,997	180,908	0	(9,004)	0	(9,004)	0	171,904	0	0	0	2,554	02/01/2046	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2018	Paydown		13,914	13,914	12,962	13,485	0	429	0	429	0	13,914	0	0	0	336	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2018	Paydown		31,113	31,113	29,907	30,806	0	307	0	307	0	31,113	0	0	0	744	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		06/01/2018	Paydown		4,072	4,072	4,099	4,145	0	(73)	0	(73)	0	4,072	0	0	0	110	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2018	Paydown		33,182	33,182	30,786	32,481	0	701	0	701	0	33,182	0	0	0	902	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2018	Paydown		7,184	7,184	7,019	7,144	0	40	0	40	0	7,184	0	0	0	179	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2018	Paydown		57,992	57,992	57,267	57,401	0	591	0	591	0	57,992	0	0	0	600	02/25/2032	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2018	Paydown		114,228	114,228	108,874	113,203	0	1,025	0	1,025	0	114,228	0	0	0	1,680	11/15/2037	1
3137A8-SR-0	FHMS 3841 NW 4.500% 04/15/26		06/01/2018	Paydown		165,608	165,608	172,776	167,798	0	(2,190)	0	(2,190)	0	165,608	0	0	0	3,108	04/15/2026	1
3137AN-MP-7	FHR K707 X1 1.644% 12/25/18		06/01/2018	Paydown		0	0	10,834	1,081	0	(1,081)	0	(1,081)	0	0	0	0	0	818	12/25/2018	1
3137AP-PA-2	FHLMC K018 1.505% 01/25/22		06/01/2018	Paydown		0	0	16,330	6,831	0	(6,831)	0	(6,831)	0	0	0	0	0	930	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.368% 07/25/22		06/01/2018	Paydown		0	0	35,419	16,880	0	(16,880)	0	(16,880)	0	0	0	0	0	2,740	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2018	Paydown		133,747	133,747	132,201	132,653	0	1,095	0	1,095	0	133,747	0	0	0	1,668	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2018	Paydown		3,176	3,176	3,151	3,158	0	18	0	18	0	3,176	0	0	0	46	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.326% 07/25/26		06/01/2018	Paydown		0	0	3,056	2,686	0	(2,686)	0	(2,686)	0	0	0	0	0	311	07/25/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2018	Paydown		165,327	165,327	165,449	165,316	0	11	0	11	0	165,327	0	0	0	2,147	07/01/2026	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2018	Paydown		110,334	110,334	115,851	115,604	0	(5,270)	0	(5,270)	0	110,334	0	0	0	2,041	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		06/01/2018	Paydown		178,063	178,063	182,396	181,959	0	(3,896)	0	(3,896)	0	178,063	0	0	0	2,134	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		06/01/2018	Paydown		153,328	153,328	157,054	156,932	0	(3,604)	0	(3,604)	0	153,328	0	0	0	2,077	10/01/2045	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		06/01/2018	Paydown		185,875	185,875	178,149	184,283	0	1,591	0	1,591	0	185,875	0	0	0	4,813	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2018	Paydown		20,470	20,470	20,086	20,244	0	226	0	226	0	20,470	0	0	0	477	10/15/2032	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		05/01/2018	Paydown		13,490	13,490	13,669	13,470	0	19	0	19	0	13,490	0	0	0	218	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2018	Paydown		25,826	25,826	26,094	25,790	0	37	0	37	0	25,826	0	0	0	451	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		06/01/2018	Paydown		252,622	252,622	246,346	250,700	0	1,922	0	1,922	0	252,622	0	0	0	5,284	01/25/2024	1
31394P-X6-5	FHR SER 2756 ME 5.000% 02/15/24		06/01/2018	Paydown		389,228	389,228	385,700	387,941	0	1,287	0	1,287	0	389,228	0	0	0	8,010	02/15/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2018	Paydown		84,199	84,199	83,620	84,008	0	190	0	190	0	84,199	0	0	0	1,717	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2018	Paydown		90,795	90,795	89,404	90,214	0	581	0	581	0	90,795	0	0	0	1,958	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2018	Paydown		132,988	132,988	130,723	132,041	0	946	0	946	0	132,988	0	0	0	2,900	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		06/01/2018	Paydown		55,960	55,960	55,121	55,594	0	366	0	366	0	55,960	0	0	0	1,219	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		06/01/2018	Paydown		113,514	113,514	111,705	112,777	0	737	0	737	0	113,514	0	0	0	2,473	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		06/01/2018	Paydown		34,950	34,950	34,600	34,772	0	178	0	178	0	34,950	0	0	0	782	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		06/01/2018	Paydown		249,245	249,245	222,100	235,071	0	14,174	0	14,174	0	249,245	0	0	0	4,204	09/25/2029	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2018	Paydown		117,620	117,620	117,436	117,389	0	231	0	231	0	117,620	0	0	0	3,172	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2018	Paydown		22,343	22,343	20,597	21,606	0	737	0	737	0	22,343	0	0	0	516	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2018	Paydown		74,441	74,441	74,418	74,328	0	113	0	113	0	74,441	0	0	0	1,931	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2018	Paydown		311,941	311,941	315,377	312,663	0	(722)	0	(722)	0	311,941	0	0	0	4,291	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		06/01/2018	Paydown		24,930	24,930	23,800	24,489	0	441	0	441	0	24,930	0	0	0	436	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		06/03/2018	Paydown		690,775	690,775	666,679	681,823	0	8,952	0	8,952	0	690,775	0	0	0	10,195	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2018	Paydown		78,611	78,611	82,714	79,974	0	(1,363)	0	(1,363)	0	78,611	0	0	0	1,303	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2018	Paydown		138,942	138,942	134,014	137,066	0	1,875	0	1,875	0	138,942	0	0	0	2,367	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2018	Paydown		258,857	258,857	270,141	259,995	0	(1,139)	0	(1,139)	0	258,857	0	0	0	4,840	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2018	Paydown		168,405	168,405	183,036	171,676	0	(3,271)	0	(3,271)	0	168,405	0	0	0	3,153	09/25/2025	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2018	Paydown		76,348	76,348	77,577	77,128	0	(779)	0	(779)	0	76,348	0	0	0	1,341	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/03/2018	Redemption 100.0000		22,205	22,205	22,205	22,205	0	0	0	0	0	22,205	0	0	0	250	07/01/2041	1FE
485428-ZW-9	KANSAS ST DEV FIN AUTH REV GENERAL 5.012% 05/01/18		05/01/2018	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,060	05/01/2018	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/03/2018	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	501	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2018	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	355	09/01/2041	1FE
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2018	Redemption 100.0000		160,000	160,000	180,405	161,845	0	(1,845)	0	(1,845)	0	160,000	0	0	0	5,728	05/01/2019	3AM
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/01/2018	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	0	05/15/2025	1FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		06/03/2018	Redemption 100.0000		54,522	54,522	54,522	50,698	0	3,824	0	3,824	0	54,522	0	0	0	(804)	04/25/2042	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		05/01/2018	Redemption 100.0000		25,778	25,778	25,778	25,778	0	0	0	0	0	25,778	0	0	0	358	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2018	Redemption 100.0000		62,700	62,700	62,700	59,318	0	3,382	0	3,382	0	62,700	0	0	0	1,213	08/25/2042	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 1.500% 04/01/46		04/03/2018	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	75	04/01/2046	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						6,801,184	6,801,184	6,858,608	6,818,079	0	(16,898)	0	(16,898)	0	6,801,184	0	0	0	131,851	XXX	XXX
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2018	Paydown		97,429	97,429	98,061	98,240	0	(810)	0	(810)	0	97,429	0	0	0	1,512	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.635% 04/25/45		06/01/2018	Paydown		19,469	19,469	19,911	19,856	0	(387)	0	(387)	0	19,469	0	0	0	295	04/25/2045	1FM
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		06/06/2018	Tax Free Exchange		992,661	1,000,000	992,610	992,614	0	47	0	47	0	992,661	0	0	0	31,950	08/22/2047	1FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2018	Redemption 100.0000		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	1,248	06/15/2028	1FE
025816-BL-2	AMERICAN EXPRESS CO 4.900% 12/29/49		06/18/2018	Various		6,030,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	30,000	30,000	223,767	12/29/2049	3FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2018	Paydown		13,624	13,624	13,624	13,490	0	135	0	135	0	13,624	0	0	0	387	10/17/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		06/01/2018	Paydown		63,247	63,247	63,243	63,072	0	175	0	175	0	63,247	0	0	0	969	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2018	Paydown		13,462	13,462	13,461	13,457	0	5	0	5	0	13,462	0	0	0	194	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		04/23/2018	Call 100.0000		787,000	787,000	927,015	826,081	0	(5,847)	0	(5,847)	0	820,235	0	(33,235)	(33,235)	67,097	01/15/2020	2FE
03523T-AV-0	ANHEUSER-BUSCH 5.000% 04/15/20		06/06/2018	Call 100.0000		3,322,000	3,322,000	3,503,437	3,377,015	0	(10,081)	0	(10,081)	0	3,366,934	0	(44,934)	(44,934)	241,819	04/15/2020	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2AM
04684T-AA-9	A10 2017-1A A1FL 2.923% 03/15/36		05/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	18,407	03/15/2036	1FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/15/2018	Maturity		2,275,000	2,275,000	2,382,221	2,307,264	0	(32,264)	0	(32,264)	0	2,275,000	0	0	0	76,781	04/15/2018	2FE
05379B-AN-7	AVISTA CORP 5.950% 06/01/18		06/01/2018	Maturity		2,000,000	2,000,000	1,992,940	1,999,397	0	603	0	603	0	2,000,000	0	0	0	59,500	06/01/2018	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2018	Redemption 100.0000		94,366	94,366	94,366	94,366	0	0	0	0	0	94,366	0	0	0	2,829	04/01/2024	1FE
059165-EC-0	BALTIMORE GAS & EL CO 6.350% 10/01/36		05/17/2018	KEY BANC-MCDONALD		3,774,660	3,000,000	3,002,088	3,001,598	0	57	0	57	0	3,001,655	0	773,005	773,005	121,179	10/01/2036	1FE
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		05/02/2018	BANK of AMERICA SEC		1,975,620	2,000,000	1,931,660	1,961,155	0	2,361	0	2,361	0	1,963,516	0	12,104	12,104	53,717	01/11/2023	1FE
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		05/24/2018	BANK of AMERICA SEC		11,072,710	11,000,000	11,096,000	11,067,607	0	(3,790)	0	(3,790)	0	11,063,817	0	8,893	8,893	350,350	08/26/2024	2FE
075887-CD-9	BECTON DICKINSON 6.700% 12/01/26		05/01/2018	Tax Free Exchange		2,005,874	2,000,000	2,006,059	0	0	(185)	0	(185)	0	2,005,874	0	0	0	55,833	12/01/2026	2FE
10373Q-AA-8	BP CAP MARKETS AMERICA 4.200% 06/15/18		06/15/2018	Maturity		755,000	755,000	760,730	0	0	(5,730)	0	(5,730)	0	755,000	0	0	0	15,855	06/15/2018	1FE
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2018	Redemption 100.0000		10,024	10,024	10,680	10,163	0	(140)	0	(140)	0	10,024	0	0	0	372	10/01/2020	4FE
125283-AG-6	CGDB 2017-BIO B 3.035% 05/15/30		05/15/2018	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	60,199	05/15/2030	1FM
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		06/01/2018	Paydown		54,690	54,690	55,236	54,723	0	(33)	0	(33)	0	54,690	0	0	0	700	12/10/2044	1FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2018	Paydown		218,703	218,703	218,703	218,620	0	83	0	83	0	218,703	0	0	0	2,278	03/10/2031	1FM
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/20/2018	ROBERT W. BAIRD		2,994,492	3,000,000	3,029,966	3,016,191	0	(1,557)	0	(1,557)	0	3,014,634	0	(20,142)	(20,142)	64,180	06/10/2046	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2018	Paydown		91,318	91,318	91,111	91,107	0	211	0	211	0	91,318	0	0	0	1,184	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2018	Paydown		32,708	32,708	32,953	32,680	0	27	0	27	0	32,708	0	0	0	673	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2018	Paydown		43,377	43,377	39,844	39,221	0	4,156	0	4,156	0	43,377	0	0	0	984	11/25/2035	2FM
149162-B@-7	CATHOLIC HEALTHCARE WEST PP 6.450% 05/15/18		05/15/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	112,517	05/15/2018	1
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/23/2018	Call 100.0000		368,000	368,000	388,251	370,876	0	(1,281)	0	(1,281)	0	369,595	0	(1,595)	(1,595)	20,072	09/15/2020	5FE
171232-AR-2	CHUBB 5.750% 05/15/18		05/15/2018	Maturity		1,000,000	1,000,000	1,142,240	1,007,692	0	(7,692)	0	(7,692)	0	1,000,000	0	0	0	28,750	05/15/2018	1FE
172967-JN-2	CITIGROUP 1.700% 04/27/18		04/27/2018	Maturity		506,000	506,000	505,676	0	0	324	0	324	0	506,000	0	0	0	4,301	04/27/2018	2FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		05/01/2018	Paydown		(1,123)	6,076	3,954	3,483	0	(4,609)	0	(4,609)	0	(1,123)	0	0	0	208	11/25/2035	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2018	Paydown		24,969	24,969	24,459	24,489	0	479	0	479	0	24,969	0	0	0	361	10/25/2043	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2018	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2AM
20030N-AW-1	COMCAST CORP 5.700% 05/15/18		05/15/2018	Maturity		1,000,000	1,000,000	999,760	999,838	0	162	0	162	0	1,000,000	0	0	0	28,500	05/15/2018	1FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2018	Redemption 100.0000		87,953	87,953	86,426	87,385	0	568	0	568	0	87,953	0	0	0	2,631	04/19/2022	1FE
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		04/02/2018	Redemption 100.0000		1,741	1,741	1,638	1,734	0	7	0	7	0	1,741	0	0	0	72	04/02/2018	3AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2018	Redemption 100.0000		19,909	19,909	19,909	19,909	0	0	0	0	0	19,909	0	0	0	340	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		06/01/2018	Paydown		99,002	99,002	99,990	99,054	0	(53)	0	(53)	0	99,002	0	0	0	1,869	11/10/2046	1FM
256677-AB-1	DOLLAR GENERAL CORP 1.875% 04/15/18		04/15/2018	Maturity		1,650,000	1,650,000	1,650,099	0	0	(99)	0	(99)	0	1,650,000	0	0	0	15,469	04/15/2018	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2018	Paydown		20,000	20,000	20,092	20,083	0	(83)	0	(83)	0	20,000	0	0	0	412	07/25/2047	3AM
26441C-AK-1	DUKE ENERGY 2.100% 06/15/18		06/15/2018	Maturity		350,000	350,000	350,231	0	0	(231)	0	(231)	0	350,000	0	0	0	3,675	06/15/2018	2FE
27430*-AK-9	EAST PENN MANUFACTURING CO PP 7.260% 05/22/18		05/22/2018	Maturity		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	63,525	05/22/2018	2
278865-AZ-3	ECOLAB INC 3.950% 12/01/47		04/18/2018	Tax Free Exchange		2,984,318	3,000,000	2,984,310	2,984,247	0	72	0	72	0	2,984,318	0	0	0	46,413	12/01/2047	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS 2.500% 06/15/18		06/15/2018	Maturity		686,000	686,000	687,070	0	0	(1,070)	0	(1,070)	0	686,000	0	0	0	8,575	06/15/2018	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2018	Paydown		55,409	55,409	54,958	55,005	0	404	0	404	0	55,409	0	0	0	677	06/25/2043	1FM
302508-AQ-9	FMR CORP 7.570% 06/15/29		04/11/2018	ROBERT W. BAIRD		3,997,890	3,000,000	3,207,980	3,137,551	0	(2,547)	0	(2,547)	0	3,135,004	0	862,886	862,886	74,438	06/15/2029	1FE
316773-AD-2	FIFTH THIRD BANCORP 4.500% 06/01/18		06/01/2018	Maturity		2,000,000	2,000,000	1,870,340	1,994,335	0	5,665	0	5,665	0	2,000,000	0	0	0	45,000	06/01/2018	2FE
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		05/15/2018	Maturity		2,000,000	2,000,000	2,064,660	2,023,013	0	(23,013)	0	(23,013)	0	2,000,000	0	0	0	50,000	05/15/2018	2FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2018	Paydown		42,180	42,180	46,998	43,063	0	(883)	0	(883)	0	42,180	0	0	0	1,375	05/12/2035	1FM
36228F-2R-6	GSR 2004-6F CL 3A4 6.500% 05/25/34		06/01/2018	Paydown		17,943	17,943	17,135	17,112	0	830	0	830	0	17,943	0	0	0	418	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2018	Paydown		30,276	30,276	31,183	30,468	0	(192)	0	(192)	0	30,276	0	0	0	464	08/10/2043	1FM
37045X-AB-2	GENERAL MOTORS FINL CO 6.750% 06/01/18		06/01/2018	Maturity		600,000	600,000	610,968	0	0	(10,968)	0	(10,968)	0	600,000	0	0	0	20,250	06/01/2018	2FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		06/29/2018	Redemption 100.0000		2,534,000	2,534,000	2,560,951	2,553,917	0	(19,917)	0	(19,917)	0	2,534,000	0	0	0	36,110	10/05/2018	2FE

STATEMENT AS OF JUNE 30, 2018 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 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)
44643T-AA-5	HUNTINGTON NATIONAL BANK 6.600% 06/15/18		06/15/2018	Maturity		3,000,000	3,000,000	2,829,360	2,991,966	0	8,034	0	8,034	0	3,000,000	0	0	0	99,000	06/15/2018	2FE
45138L-AW-3	IDAHO POWER CORP 4.500% 03/01/20		04/17/2018	Call 100.0000		3,000,000	3,000,000	3,006,780	3,001,488	0	(191)	0	(191)	0	3,001,297	0	(1,297)	(1,297)	191,064	03/01/2020	1FE
46590M-AT-7	JPMCC 2016-JP2 XA 2.002% 08/15/49		06/01/2018	Paydown		0	0	17,312	14,908	0	(14,908)	0	(14,908)	0	0	0	0	0	970	08/15/2049	1FE
466247-SE-4	JPMMT 2005-A5 1A2 3.610% 08/25/35		06/01/2018	Paydown		36,210	36,210	30,643	27,302	0	8,908	0	8,908	0	36,210	0	0	0	1,315	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2018	Paydown		34,128	34,128	34,469	34,170	0	(42)	0	(42)	0	34,128	0	0	0	656	06/15/2043	1FM
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2018	Paydown		1,080	1,080	951	1,032	0	49	0	49	0	1,080	0	0	0	25	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2018	Redemption 100.0000		217,404	217,404	217,404	217,404	0	0	0	0	0	217,404	0	0	0	9,411	10/17/2018	2
585055-AS-5	MEDTRONIC INC 4.450% 03/15/20		04/27/2018	Call 100.0000		2,132,000	2,132,000	2,382,574	2,206,837	0	(10,640)	0	(10,640)	0	2,196,197	0	(64,197)	(64,197)	130,333	03/15/2020	1FE
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2018	Paydown		39,300	39,300	40,085	39,494	0	(194)	0	(194)	0	39,300	0	0	0	849	09/15/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2018	Paydown		69,609	69,609	67,869	67,995	0	1,614	0	1,614	0	69,609	0	0	0	953	07/25/2043	1FM
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		06/07/2018	BARCLAYS		4,928,900	5,000,000	4,990,390	4,994,314	0	410	0	410	0	4,994,725	0	(65,825)	(65,825)	145,833	03/01/2023	2FE
655844-AZ-1	NORFOLK SOUTHERN CORP 5.750% 04/01/18		04/01/2018	Maturity		1,500,000	1,500,000	1,704,270	1,507,427	0	(7,427)	0	(7,427)	0	1,500,000	0	0	0	43,125	04/01/2018	2FE
667752-AB-5	NORTHWEST PIPELINE LLC 6.050% 06/15/18		06/15/2018	Maturity		1,100,000	1,100,000	1,113,112	0	0	(13,112)	0	(13,112)	0	1,100,000	0	0	0	33,275	06/15/2018	2FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		05/31/2018	TENDER OFFER		41,375	40,000	40,000	40,000	0	0	0	0	0	40,000	0	1,375	1,375	1,826	03/15/2022	4FE
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		05/07/2018	SUSQUEHANNA		2,027,120	2,000,000	1,964,148	1,974,292	0	1,298	0	1,298	0	1,975,590	0	51,530	51,530	59,950	04/01/2024	2FE
713448-BH-0	PEPSICO INC 5.000% 06/01/18		06/01/2018	Maturity		2,600,000	2,600,000	2,607,254	0	0	(7,254)	0	(7,254)	0	2,600,000	0	0	0	65,000	06/01/2018	1FE
717081-DW-0	PFIZER INC 1.200% 06/01/18		06/01/2018	Maturity		1,100,000	1,100,000	1,099,164	0	0	836	0	836	0	1,100,000	0	0	0	6,600	06/01/2018	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		04/12/2018	Call 100.0000		112,000	112,000	112,000	112,000	0	0	0	0	0	112,000	0	0	0	8,848	04/01/2022	4FE
74153W-BZ-1	PRU 1.600% 05/29/18		05/29/2018	Maturity		1,180,000	1,180,000	1,179,103	0	0	897	0	897	0	1,180,000	0	0	0	9,440	05/29/2018	1FE
74456Q-AS-5	PUBLIC SVC EL & GAS 5.300% 05/01/18		05/01/2018	Maturity		2,000,000	2,000,000	2,031,140	2,001,148	0	(1,148)	0	(1,148)	0	2,000,000	0	0	0	53,000	05/01/2018	1FE
74890E-AA-5	RAITF 2017-FL7 A 2.955% 06/15/37		06/15/2018	Paydown		355	355	355	355	0	0	0	0	0	355	0	0	0	258	06/15/2037	1FE
760759-AL-4	REPUBLIC SERVICES INC 3.800% 05/15/18		05/15/2018	Maturity		640,000	640,000	641,069	0	0	(1,069)	0	(1,069)	0	640,000	0	0	0	12,160	05/15/2018	2FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		06/01/2018	Paydown		22,623	24,932	24,702	24,449	0	(1,826)	0	(1,826)	0	22,623	0	0	0	686	04/25/2035	3FM
76112B-SF-8	RAMP SER 2005-SP1 CL A16 5.000% 09/25/34		06/01/2018	Paydown		37,547	37,547	31,235	23,571	0	13,976	0	13,976	0	37,547	0	0	0	4,483	09/25/2034	1FM
761713-BC-9	REYNOLDS AMERICAN INC 2.300% 06/12/18		06/12/2018	Maturity		775,000	775,000	776,039	0	0	(1,039)	0	(1,039)	0	775,000	0	0	0	8,913	06/12/2018	2FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2018	Paydown		14,295	14,295	14,009	14,122	0	173	0	173	0	14,295	0	0	0	386	09/25/2033	3FM
80284Q-AE-1	SDART 2015-5 B 1.960% 05/15/20		04/15/2018	Paydown		1,298,319	1,298,319	1,298,120	1,298,158	0	162	0	162	0	1,298,319	0	0	0	8,482	05/15/2020	1FE
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.830% 02/15/19		06/15/2018	Paydown		3,856,125	3,856,125	3,856,125	0	0	0	0	0	0	3,856,125	0	0	0	25,855	02/15/2019	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2018	Paydown		84,917	84,917	83,445	83,533	0	1,384	0	1,384	0	84,917	0	0	0	1,145	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2018	Paydown		45,850	45,850	45,735	45,765	0	85	0	85	0	45,850	0	0	0	585	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.519% 03/25/43		06/01/2018	Paydown		44,833	44,833	46,011	45,936	0	(1,103)	0	(1,103)	0	44,833	0	0	0	669	03/25/2043	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.831% 08/25/45		06/01/2018	Paydown		28,494	28,494	29,277	29,411	0	(918)	0	(918)	0	28,494	0	0	0	546	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/20/2018	Paydown		240,539	240,539	240,496	240,515	0	24	0	24	0	240,539	0	0	0	2,415	10/20/2033	1FE
842434-CD-2	SOUTHERN CALIF GAS 5.450% 04/15/18		04/15/2018	Maturity		1,000,000	1,000,000	995,040	999,678	0	322	0	322	0	1,000,000	0	0	0	27,250	04/15/2018	1FE
852061-AS-9	SPRINT CORP NEXTEL 6.000% 11/15/22		05/01/2018	BANK of AMERICA SEC		305,625	300,000	300,000	300,000	0	0	0	0	0	300,000	0	5,625	5,625	8,293	11/15/2022	4FE
87264A-AL-9	T-MOBILE USA INC 6.625% 04/01/23		04/01/2018	Call 100.0000		1,385,000	1,385,000	1,457,713	1,426,925	0	(2,818)	0	(2,818)	0	1,424,107	0	(39,107)	(39,107)	91,763	04/01/2023	3FE
875127-AX-0	TAMPA ELECTRIC 6.100% 05/15/18		05/15/2018	Maturity		1,000,000	1,000,000	1,029,880	1,001,425	0	(1,425)	0	(1,425)	0	1,000,000	0	0	0	30,500	05/15/2018	2FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2018	Paydown		168,562	168,562	193,240	187,659	0	(19,098)	0	(19,098)	0	168,562	0	0	0	4,185	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2018	Paydown		18,400	18,400	21,090	20,285	0	(1,885)	0	(1,885)	0	18,400	0	0	0	425	07/15/2059	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2018	Paydown		228,068	228,068	231,479	228,903	0	(835)	0	(835)	0	228,068	0	0	0	3,031	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2018	Paydown		252,329	252,329	256,112	253,278	0	(949)	0	(949)	0	252,329	0	0	0	3,158	05/10/2045	1FM
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		06/01/2018	Paydown		234,077	234,077	241,099	236,542	0	(2,465)	0	(2,465)	0	234,077	0	0	0	2,622	03/10/2046	1FM
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		06/01/2018	Paydown		146,129	146,129	149,779	147,230	0	(1,101)	0	(1,101)	0	146,129	0	0	0	1,662	08/10/2049	1FM
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2018	Redemption 100.0000		21,678	21,678	21,873	21,774	0	(96)	0	(96)	0	21,678	0	0	0	563	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		06/10/2018	Redemption 100.0000		31,022	31,022	31,022	31,022	0	0	0	0	0	31,022	0	0	0	1,100	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 3.733% 12/25/33		06/01/2018	Paydown		11,428	11,428	11,742	11,832	0	(404)	0	(404)	0	11,428	0	0	0	163	12/25/2033	1FM
97652Q-BL-2	WIN 2014-2 B3 4.103% 09/20/44		06/01/2018	Paydown		54,220	54,220	55,914	55,784	0	(1,565)	0	(1,565)	0	54,220	0	0	0	928	09/20/2044	1FM
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		04/01/2018	Maturity		3,800,000	3,800,000	3,803,572	1,801,100	0	(640)	0	(640)	0	3,800,000	0	0	0	38,000	04/01/2018	2FE
008916-AM-0	AGRIUM INC 4.900% 06/01/43	A	04/12/2018	Taxable Exchange		8,302,560	8,000,000	7,399,610	7,437,449	0	2,784	0	2,784	0	7,440,232	0	862,328	862,328	0	06/01/2043	2FE
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2018	Redemption 100.0000		72,332	72,332	72,332	72,332	0	0	0	0	0	72,332	0	0	0	1,356	12/15/2027	1FE
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	05/22/2018	Call 100.0000		164,000	164,000	164,000	164,000	0	0	0	0	0	164,000	0	0	0	6,463	05/01/2020	3FE
73755L-AK-3	POTASH CORP 5.625% 12/01/40	A	04/10/2018	Taxable Exchange		1,146,894	1,000,000	986,020	987,516	0	48	0	48	0	987,564	0	159,330	159,330	0	12/01/2040	2FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		04/28/2018	Maturity		92,653	92,653	71,300	89,009	0	3,643	0	3,643	0	92,653	0	0	0	3,840	04/28/2018	5

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)
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		04/28/2018	Maturity		6,153	6,153	600	600	0	5,553	0	5,553	0	6,153	0	0	0	0	04/28/2018	5
98417E-AT-7	XSTRATA FINANCE CANADA 4.250% 10/25/22	A	04/18/2018	SOCIETE GENERALE		3,037,230	3,000,000	2,992,410	2,995,787	0	370	0	370	0	2,996,156	0	41,074	41,074	61,979	10/25/2022	2FE
099514-A@-0	BORAL LIMITED PP 7.120% 04/16/18	C	04/16/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	71,200	04/16/2018	2
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		05/24/2018	WELLS FARGO		3,039,420	3,000,000	2,989,896	2,990,956	0	568	0	568	0	2,991,524	0	47,896	47,896	74,021	04/30/2024	1FE
17186H-AA-0	CIMPRESS NV 7.000% 04/01/22	D	06/28/2018	Call 100.0000		923,000	923,000	923,000	923,000	0	0	0	0	0	923,000	0	0	0	96,377	04/01/2022	4FE
22546Q-AV-9	CREDIT SUISS NEW YORK 1.700% 04/27/18	D	04/27/2018	Maturity		3,165,000	3,165,000	3,165,188	2,165,317	0	(7)	0	(7)	0	3,165,000	0	0	0	26,903	04/27/2018	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2018	Redemption 100.0000		313,200	313,200	310,851	312,722	0	478	0	478	0	313,200	0	0	0	9,221	06/15/2019	1FE
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	D	06/01/2018	Redemption 100.0000		107,000	107,000	111,762	109,652	0	(2,652)	0	(2,652)	0	107,000	0	0	0	3,852	06/01/2025	2FE
45687A-AA-0	INGERSOLL-RAND GL HLD CO 6.875% 08/15/18	D	05/01/2018	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	103,125	08/15/2018	2FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	D	06/01/2018	TENDER OFFER		1,400,000	1,400,000	1,375,234	1,384,352	0	870	0	870	0	1,385,222	0	14,778	14,778	90,106	06/30/2023	4FE
69343M-AA-0	PFP III 2015-2 A 3.523% 07/14/34	D	06/03/2018	Paydown		1,914,867	1,914,867	1,914,867	1,914,867	0	0	0	0	0	1,914,867	0	0	0	16,221	07/14/2034	1FE
69345B-AA-2	PFP 2017-3 A 3.107% 01/14/35	D	06/14/2018	Paydown		1,334,405	1,334,405	1,334,405	1,334,405	0	0	0	0	0	1,334,405	0	0	0	16,906	01/14/2035	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	04/01/2018	Redemption 100.0000		237,358	237,358	250,311	239,419	0	(2,061)	0	(2,061)	0	237,358	0	0	0	9,425	02/15/2021	4FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	D	05/21/2018	Call 100.0000		233,000	233,000	233,000	233,000	0	0	0	0	0	233,000	0	0	0	12,417	04/15/2020	3FE
87266H-AA-6	TFINS 2016-1A A 4.609% 01/20/38	D	05/01/2018	Paydown		272,087	272,087	244,198	232,275	0	39,812	0	39,812	0	272,087	0	0	0	7,530	01/20/2038	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						136,790,621	134,482,780	135,051,382	113,471,858	0	(123,665)	0	(123,665)	0	134,190,129	0	2,600,492	2,600,492	3,773,959	XXX	XXX
8399997. Total - Bonds - Part 4						151,438,634	149,130,793	149,816,891	128,188,198	0	(192,075)	0	(192,075)	0	148,838,142	0	2,600,492	2,600,492	4,033,644	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						151,438,634	149,130,793	149,816,891	128,188,198	0	(192,075)	0	(192,075)	0	148,838,142	0	2,600,492	2,600,492	4,033,644	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
03755L-10-4	APERGY CORP		05/30/2018	S. G. COWEN SECURITIES CORP.	1,148.000	50,441		27,227	0	0	0	0	0	0	27,227	0	23,214	23,214	0		L
03755L-10-4	APERGY CORP		05/09/2018	Cash Adjustment	1.000	21		12	0	0	0	0	0	0	12	0	9	9	0		L
039483-10-2	ARCHER-DANIELS-MIDLAND		04/24/2018	INSTINET	5,669.000	256,065		246,369	227,214	19,155	0	0	19,155	0	246,369	0	9,696	9,696	1,899		L
17275R-10-2	CISCO SYSTEMS INC		04/23/2018	INSTINET	13,410.000	591,775		419,290	513,603	(94,313)	0	0	(94,313)	0	419,290	0	172,485	172,485	8,314		L
237194-10-5	DARDEN RESTAURANTS INC		04/24/2018	INSTINET	2,063.000	186,554		127,175	198,089	(70,914)	0	0	(70,914)	0	127,175	0	59,379	59,379	2,599		L
260003-10-8	DOVER CORP		05/09/2018	Spin Off	0.000	27,239		27,239	44,729	(17,491)	0	0	(17,491)	0	27,239	0	0	0	0		L
31337#-10-5	FHLB CINCINNATI		04/01/2018	PRIVATE PLACEMENT	4,025.000	402,500		402,500	0	0	0	0	0	0	402,500	0	0	0	0		A
31339*-10-7	FHLB Indianapolis		06/28/2018	PRIVATE PLACEMENT	26.000	2,600		2,342	2,600	(258)	0	0	(258)	0	2,342	0	258	258	102		A
412822-10-8	HARLEY DAVIDSON INC		04/24/2018	INSTINET	2,669.000	112,171		145,691	135,799	9,892	0	0	9,892	0	145,691	0	(33,519)	(33,519)	988		L
418056-10-7	HASBRO INC		04/24/2018	INSTINET	1,512.000	130,233		111,941	137,426	(25,485)	0	0	(25,485)	0	111,941	0	18,292	18,292	862		L
458140-10-0	INTEL CORPORATION		06/05/2018	S. G. COWEN SECURITIES CORP.	9,039.000	510,938		336,615	417,240	(80,625)	0	0	(80,625)	0	336,615	0	174,323	174,323	5,423		L
626717-10-2	MURPHY OIL CORP		04/23/2018	INSTINET	2,804.000	85,217		83,208	87,064	(3,856)	0	0	(3,856)	0	83,208	0	2,009	2,009	701		L
655664-10-0	NORDSTROM INC		04/24/2018	INSTINET	1,846.000	88,439		88,479	87,463	1,015	0	0	1,015	0	88,479	0	(40)	(40)	683		L
655844-10-8	NORFOLK SOUTHERN CORP		05/31/2018	S. G. COWEN SECURITIES CORP.	2,892.000	440,196		266,807	419,051	(152,244)	0	0	(152,244)	0	266,807	0	173,389	173,389	4,164		L
712704-10-5	PEOPLE'S UNITED FINANCIAL		06/05/2018	S. G. COWEN SECURITIES CORP.	13,422.000	252,082		260,878	250,991	9,887	0	0	9,887	0	260,878	0	(8,796)	(8,796)	4,664		L
94106L-10-9	WASTE MANAGEMENT INC		05/31/2018	S. G. COWEN SECURITIES CORP.	4,033.000	335,473		243,716	348,048	(104,332)	0	0	(104,332)	0	243,716	0	91,757	91,757	1,875		L
98310W-10-8	WYNDHAM WORLDWIDE		06/01/2018	Spin Off	0.000	66,893		66,893	104,329	(37,436)	0	0	(37,436)	0	66,893	0	0	0	0		L
G491BT-10-8	INVESCO LTD		05/31/2018	S. G. COWEN SECURITIES CORP.	6,082.000	166,348		190,477	222,236	(31,759)	0	0	(31,759)	0	190,477	0	(24,129)	(24,129)	3,588		L
Y09827-10-9	AVAGO TECHNOLOGIES LTD	D	04/05/2018	Tax Free Exchange	2,372.000	616,222		616,222	609,367	6,855	0	0	6,855	0	616,222	0	0	0	4,151		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,321,407	XXX	3,663,081	3,805,249	(571,909)	0	0	(571,909)	0	3,663,081	0	658,327	658,327	40,013	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,321,407	XXX	3,663,081	3,805,249	(571,909)	0	0	(571,909)	0	3,663,081	0	658,327	658,327	40,013	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						4,321,407	XXX	3,663,081	3,805,249	(571,909)	0	0	(571,909)	0	3,663,081	0	658,327	658,327	40,013	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)
9899999. Total - Preferred and Common Stocks						4,321,407	XXX	3,663,081	3,805,249	(571,909)	0	0	(571,909)	0	3,663,081	0	658,327	658,327	40,013	XXX	XXX
9999999 - Totals						155,760,041	XXX	153,479,972	131,993,447	(571,909)	(192,075)	0	(763,984)	0	152,501,223	0	3,258,819	3,258,819	4,073,657	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24	9,964			26,616		26,616	6,853						100/94
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			152,889		152,889	38,998						100/102
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			292,970		292,970	73,896						100/115
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			456,281		456,281	114,167						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2016	01/11/2019	23,450		168.87	186,120			606,886		606,886	151,956						100/102
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			252,206		252,206	61,648						100/95
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			483,929		483,929	117,713						100/116
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			335,297		335,297	79,840						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			451,193		451,193	106,056						100/98
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			399,666		399,666	92,101						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	24,765		175.29	204,027			486,131		486,131	108,469						100/96
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			300,611		300,611	66,603						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			289,673		289,673	65,225						100/98
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			170,357		170,357	38,393						100/134
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	35		171.61	234			815		815	207						100/96
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			99,667		99,667	22,384						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	223		170.57	1,482			5,414		5,414	1,368						100/96
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			191,822		191,822	43,454						100/103
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			29,168		29,168	7,321						100/110
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			144,547		144,547	31,971						100/110
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			58,201		58,201	14,459						100/89
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			73,177		73,177	15,721						100/96
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			54,060		54,060	13,314						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2019	6,428		174.70	52,781			130,749		130,749	27,770						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	360		174.83	2,457			7,221		7,221	1,762						100/108
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			97,179		97,179	20,540						100/102
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			41,793		41,793	10,141						100/118
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			68,369		68,369	14,388						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			6,403		6,403	1,527						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)
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			42,280		42,280	8,734						100/97
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			25,417		25,417	5,980						100/99
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			77,542		77,542	15,716						100/104
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			43,431		43,431	10,215						100/98
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			112,297		112,297	23,081						100/100
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			29,059		29,059	6,789						100/97
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			138,378		138,378	28,407						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/12/2019	673		176.74	4,641			12,288		12,288	2,821						100/99
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			63,005		63,005	12,661						100/99
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			23,672		23,672	5,231						100/97
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			78,316		78,316	15,133						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	212		179.60	1,482			3,326		3,326	721						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	100		179.60	846			1,668		1,668	317						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	883		180.14	6,201			13,496		13,496	2,877						100/97
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			90,826		90,826	17,016						100/97
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			58,959		58,959	10,772						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	1,798		181.28	12,714			25,842		25,842	5,359						100/97
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			16,975		16,975	3,543						100/99
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			29,139		29,139	5,401						100/99
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			19,367		19,367	5,403						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/12/2019	589		179.99	4,134			9,140		9,140	1,908						100/86
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	778		179.99	6,580			12,842		12,842	2,396						100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2018	975		180.60	4,893			14,101		14,101	3,879						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	172		180.60	1,209			2,585		2,585	530						100/97
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			89,504		89,504	16,400						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			2,378		2,378	640						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2019	638		180.27	4,485			9,805		9,805	2,003						100/98
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			77,416		77,416	14,226						100/98
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			23,156		23,156	4,743						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			12,960		12,960	3,433						100/97

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			24,663		24,663	4,554						100/96
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			39,816		39,816	10,036						100/98
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			23,425		23,425	4,474						100/100
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			54,673		54,673	9,412						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			20,394		20,394	5,031						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2019	661		183.03	4,719			8,819		8,819	1,673						100/99
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			68,413		68,413	11,700						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2017	10/12/2018	3,171		186.07	16,402			29,552		29,552	6,405						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2017	10/11/2019	1,731		186.07	12,558			19,399		19,399	3,375						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/12/2017	10/14/2020	3,741		186.07	32,712			47,280		47,280	7,444						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/26/2018	362		187.82	1,890			2,871		2,871	550						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/25/2019	1,661		187.82	12,168			16,811		16,811	2,758						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2017	10/27/2020	3,328		187.82	29,375			38,734		38,734	5,790						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/14/2019	1,280		187.49	9,360			13,313		13,313	2,189						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2017	11/13/2020	5,062		187.49	44,603			60,132		60,132	9,010						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2017	11/14/2018	1,749		187.49	9,118			14,538		14,538	2,834						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2018	1,937		188.44	10,147			14,856		14,856	2,673						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2019	228		188.44	1,677			2,252		2,252	356						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2017	11/27/2020	451		188.44	3,995			5,138		5,138	749						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2018	4,311		189.52	22,713			30,176		30,176	4,958						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/13/2019	638		189.52	4,719			5,931		5,931	900						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2017	12/14/2020	9,297		189.52	82,814			100,688		100,688	14,039						100/110
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/26/2017	12/27/2019	925		191.36	6,903			7,686		7,686	1,073						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/27/2018	2,702		191.36	14,373			15,913		15,913	2,134						100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2017	12/22/2020	7,724		191.36	69,466			76,541		76,541	10,041						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/11/2019	1,568		195.81		8,412		5,676		5,676	(2,736)						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/11/2018	01/14/2020	1,563		195.81		11,628		9,658		9,658	(1,970)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2018	01/14/2021	2,788		195.81		24,843		21,889		21,889	(2,954)						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2020	1,861		197.76		13,947		10,104		10,104	(3,843)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2018	01/27/2021	5,016		197.76		45,037		35,565		35,565	(9,472)						100/158

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2018	01/25/2019	3,251		197.76		17,618		9,592		9,592	(8,027)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	2,720		190.79		14,221		18,063		18,063	3,842						100/90
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/14/2020	1,530		190.79		11,067		13,560		13,560	2,493						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2018	02/12/2021	1,861		190.79		16,117		19,295		19,295	3,178						100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2019	2,970		192.59		15,673		16,870		16,870	1,197						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2018	02/27/2020	1,418		192.59		10,319		11,298		11,298	978						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2018	02/26/2021	4,003		192.59		34,849		38,072		38,072	3,222						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/14/2019	6,093		191.19		31,921		40,399		40,399	8,478						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2018	03/13/2020	2,594		191.19		18,749		22,804		22,804	4,055						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2018	03/12/2021	5,753		191.19		49,610		59,030		59,030	9,420						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2018	03/27/2020	5,087		191.06		36,742		45,431		45,431	8,689						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/27/2019	8,322		191.06		43,566		56,756		56,756	13,190						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2018	03/26/2021	3,235		191.06		27,872		33,575		33,575	5,703						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/12/2019	2,780		192.11		14,632		17,540		17,540	2,908						100/256
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2020	2,160		192.11		15,687		18,232		18,232	2,545						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2018	04/14/2021	812		192.11		7,036		8,039		8,039	1,004						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2018	04/26/2019	7,884		192.29		41,387		49,826		49,826	8,440						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2018	04/27/2020	1,347		192.29		9,764		11,341		11,341	1,577						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2018	04/27/2021	4,493		192.29		38,794		44,348		44,348	5,554						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	6,112		193.24		32,241		36,119		36,119	3,878						100/193
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2020	937		193.24		6,806		7,503		7,503	697						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2018	05/14/2021	2,955		193.24		25,638		27,953		27,953	2,315						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/23/2019	2,513		193.41		13,268		14,901		14,901	1,633						100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/27/2020	2,776		193.41		20,191		22,212		22,212	2,021						100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2018	05/27/2021	1,422		193.41		12,320		13,408		13,408	1,088						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2018	06/12/2020	637		191.57		4,587		5,738		5,738	1,151						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2018	06/14/2021	1,138		191.57		9,766		11,801		11,801	2,034						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	3,769		191.57		19,711		26,533		26,533	6,822						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2018	06/26/2020	910		194.42		6,655		6,974		6,974	318						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2018	06/27/2019	2,109		194.42		11,193		11,852		11,852	659						100/105

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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	06/27/2018	06/25/2021	1,512		194.42		13,201		13,716		13,716	515						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2019	83		229.43		675		283		283	(391)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/25/2019	1,062		233.45		8,903		2,624		2,624	(6,279)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2019	493		220.90		3,848		3,706		3,706	(142)						100/107
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2019	316		221.55		2,499		2,325		2,325	(174)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2018	03/14/2019	1,150		221.69		9,078		8,604		8,604	(474)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2019	501		219.69		3,806		4,371		4,371	565						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/12/2019	905		221.04		6,820		7,401		7,401	581						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/26/2019	1,085		221.14		8,160		9,008		9,008	848						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2019	619		221.23		4,644		5,214		5,214	570						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/24/2019	903		221.49		6,800		7,621		7,621	821						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/14/2019	767		222.93		5,797		6,052		6,052	255						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2020	39		229.43		452		280		280	(171)						100/103
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/27/2020	30		233.45		354		178		178	(177)						100/102
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/14/2020	349		220.90		3,827		3,831		3,831	4						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/27/2020	239		221.55		2,661		2,584		2,584	(77)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2018	03/13/2020	519		221.69		5,762		5,634		5,634	(128)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/27/2020	282		219.69		3,013		3,370		3,370	357						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/14/2020	167		221.04		1,769		1,908		1,908	140						100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/27/2020	669		221.14		7,045		7,670		7,670	625						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2020	45		221.23		474		521		521	47						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/27/2020	867		221.49		9,120		9,986		9,986	866						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/12/2020	161		222.93		1,706		1,772		1,772	65						100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2018	06/26/2020	443		223.53		4,663		4,788		4,788	125						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2017	12/24/2020	96		229.43	1,368			931		931	(440)						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/12/2018	01/14/2021	157		229.43		2,218		1,538		1,538	(680)						100/102
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/26/2018	01/27/2021	34		233.45		495		292		292	(203)						100/3
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2018	02/12/2021	77		220.90		1,027		1,037		1,037	10						100/80
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2018	02/26/2021	2,149		221.55		28,988		28,489		28,489	(499)						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2018	03/12/2021	956		221.69		12,953		12,709		12,709	(244)						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)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2018	03/26/2021	674		219.69		8,762		9,620		9,620	859						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/13/2018	04/14/2021	163		221.04		2,099		2,239		2,239	141						100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2018	04/27/2021	1,587		221.14		20,393		21,888		21,888	1,495						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2018	05/14/2021	1,193		221.23		15,206		16,504		16,504	1,297						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/25/2018	05/27/2021	1,910		221.49		24,407		26,336		26,336	1,929						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2018	06/14/2021	1,126		222.93		14,433		14,918		14,918	486						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2018	06/25/2021	702		223.53		8,980		9,187		9,187	207						100/100
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			31,189		31,189	7,212						100/98
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			97,873		97,873	9,046						100/98
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			758,043		758,043	129,908						100/98
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			86,240		86,240	7,802						100/98
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			93,601		93,601	11,382						100/98
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			3,261,914		3,261,914	28,738						100/98
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			13,783		13,783	(433)						100/98
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			18,257		18,257	(215)						100/98
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			49,738		49,738	(1,543)						100/98
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			4,698		4,698	832						100/98
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			26,030		26,030	2,148						100/98
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			122,224		122,224	11,675						100/101
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			29,425		29,425	6,550						100/101
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			902,547		902,547	149,536						100/101
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			20,068		20,068	3,446						100/101
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			15,705		15,705	517						100/101
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			76,532		76,532	10,441						100/101
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			3,529,698		3,529,698	80,493						100/101
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			117,476		117,476	19,033						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	77		2,501.58	8,246			17,810		17,810	164						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	306		2,526.23	28,690			64,160		64,160	169						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	9		2,443.05	695			2,237		2,237	406						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/25/2017	08/27/2018	59		2,443.05	7,704			17,147		17,147	1,980						100/101

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	660		2,495.62	88,390			163,287		163,287	14,082						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	233		2,495.62	16,326			46,299		46,299	9,892						100/98
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			18,547		18,547	1,392						100/98
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			3,972,099		3,972,099	118,283						100/98
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			9,511		9,511	(1,113)						100/98
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			983,241		983,241	159,949						100/98
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			62,051		62,051	1,224						100/98
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			89,889		89,889	5,172						100/98
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			18,711		18,711	168						100/98
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			59,198		59,198	(173)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	142		2,507.04	19,188			34,546		34,546	2,964						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/27/2017	09/27/2018	12		2,507.04	849			2,273		2,273	373						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	10/13/2017	10/12/2018	667		2,553.17	88,556			139,492		139,492	7,837						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	10/13/2017	10/12/2018	448		2,553.17	30,774			69,590		69,590	12,537						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	297		2,557.64	9,880			4,751		4,751	(1,119)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	2,412		2,557.64	108,592			73,813		73,813	(1,618)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	14,859		2,557.64	1,972,460			3,140,657		3,140,657	61,988						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	4,403		2,557.64	299,516			694,617		694,617	89,889						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	1,656		2,557.64	67,760			42,365		42,365	(2,727)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	111		2,596.00	12,284			20,050		20,050	98						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	252		2,621.58	24,317			40,269		40,269	(334)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	10/27/2017	10/26/2018	77		2,581.07	5,420			9,847		9,847	1,006						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	10/27/2017	10/26/2018	399		2,581.07	53,509			76,884		76,884	3,395						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/14/2017	11/14/2018	364		2,578.87	53,617			72,747		72,747	3,896						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	11/14/2017	11/14/2018	105		2,578.87	8,541			14,991		14,991	2,087						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	4,172		2,564.62	333,840			665,254		665,254	63,294						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,741		2,564.62	81,263			42,420		42,420	(2,522)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	1,585		2,564.62	67,073			31,681		31,681	(3,398)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	13,115		2,564.62	1,940,740			2,797,170		2,797,170	93,767						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	472		2,564.62	15,609			5,623		5,623	(1,668)						100/101

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	33		2,603.09	4,157			6,056		6,056	136						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	326		2,628.74	36,239			53,097		53,097	677						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	19		2,601.42	1,382			2,226		2,226	126						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	193		2,601.42	27,112			36,566		36,566	1,995						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	253		2,652.01	19,593			21,370		21,370	43						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	616		2,652.01	90,632			96,691		96,691	1,502						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	1,779		2,675.81	97,104			30,073		30,073	(6,367)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	11,780		2,675.81	1,722,568			1,670,611		1,670,611	46,181						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	1,250		2,675.81	62,552			17,199		17,199	(4,696)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	4,156		2,675.81	316,364			281,490		281,490	(56,547)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	835		2,675.81	33,972			6,836		6,836	(3,346)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	62		2,715.95	7,557			7,113		7,113	56						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	271		2,742.71	29,218			26,861		26,861	(193)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	416		2,682.62	64,339			59,244		59,244	833						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	142		2,682.62	12,046			8,475		8,475	(1,453)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	74		2,786.24		6,130		1,106		1,106	(5,024)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	515		2,786.24		78,925		43,830		43,830	(35,095)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	1,682		2,776.42		81,258		15,333		15,333	(65,925)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	4,536		2,776.42		374,072		93,962		93,962	(280,109)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	2,649		2,776.42		140,481		29,757		29,757	(110,723)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	12,082		2,776.42		1,868,457		1,106,780		1,106,780	(761,676)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	335		2,776.42		13,113		1,781		1,781	(11,332)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	22		2,818.07		2,808		1,520		1,520	(1,288)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	1,007		2,845.83		115,434		58,034		58,034	(57,399)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	277		2,872.87		46,805		13,973		13,973	(32,832)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	17		2,872.87		1,640		42		42	(1,598)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	865		2,698.63		160,648		127,296		127,296	(33,352)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	179		2,698.63		19,312		11,571		11,571	(7,741)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	222		2,731.20		7,623		2,005		2,005	(5,618)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	4,608		2,731.20		499,625		231,746		231,746	(267,879)						100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	10,830		2,731.20		1,996,650		1,407,513		1,407,513	(589,137)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	1,331		2,731.20		58,160		18,760		18,760	(39,400)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	2,021		2,731.20		93,288		31,415		31,415	(61,873)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	57		2,772.17		9,099		6,017		6,017	(3,081)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	209		2,799.48		30,381		19,042		19,042	(11,339)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	175		2,744.28		31,025		21,896		21,896	(9,128)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	02/27/2018	02/27/2019	29		2,744.28		3,010		1,110		1,110	(1,900)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	306		2,749.49		43,784		14,234		14,234	(29,550)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	998		2,749.49		186,592		127,735		127,735	(58,857)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	1,725		2,747.33		91,482		24,570		24,570	(66,912)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	264		2,747.33		13,340		3,439		3,439	(9,901)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	4,421		2,747.33		473,655		224,151		224,151	(249,504)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	288		2,747.33		10,902		2,095		2,095	(8,807)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	11,799		2,747.33		2,204,220		1,515,227		1,515,227	(688,993)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	1,727		2,747.33		82,563		20,245		20,245	(62,318)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	127		2,788.54		20,650		13,377		13,377	(7,273)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	182		2,816.01		26,750		16,474		16,474	(10,276)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	39		2,612.62		4,707		5,443		5,443	736						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	03/27/2018	03/27/2019	371		2,612.62		71,148		82,670		82,670	11,522						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/13/2018	04/12/2019	180		2,656.30		20,177		21,202		21,202	1,025						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	04/13/2018	04/12/2019	720		2,656.30		139,767		142,504		142,504	2,737						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	5,045		2,677.84		526,890		522,637		522,637	(4,253)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	14,039		2,677.84		2,567,739		2,551,537		2,551,537	(16,201)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	400		2,677.84		14,445		6,325		6,325	(8,120)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	1,643		2,677.84		73,480		37,667		37,667	(35,813)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	2,129		2,677.84		104,880		56,815		56,815	(48,065)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	187		2,718.01		29,700		29,487		29,487	(213)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	192		2,744.79		27,707		27,217		27,217	(490)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	81		2,669.91		13,997		8,912		8,912	(5,084)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	215		2,669.91		37,884		41,629		41,629	3,745						100/99

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	425		2,730.13		71,510		67,405		67,405	(4,105)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/14/2018	05/14/2019	303		2,730.13		28,152		24,395		24,395	(3,757)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	14,321		2,711.45		2,391,928		2,434,416		2,434,416	42,488						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	4,997		2,711.45		460,700		480,235		480,235	19,535						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	260		2,711.45		10,575		2,710		2,710	(7,865)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	2,685		2,711.45		148,512		49,119		49,119	(99,393)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	1,619		2,711.45		81,654		24,918		24,918	(56,736)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	72		2,752.12		10,218		10,443		10,443	225						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	190		2,779.24		24,154		24,600		24,600	446						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	144		2,721.33		24,304		24,447		24,447	143						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	05/25/2018	05/24/2019	172		2,721.33		16,415		15,362		15,362	(1,053)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/14/2018	06/14/2019	636		2,782.49		110,156		87,236		87,236	(22,920)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/14/2018	06/14/2019	192		2,782.49		18,404		12,203		12,203	(6,201)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	371		2,779.66		16,068		3,140		3,140	(12,928)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	1,356		2,779.66		78,039		19,848		19,848	(58,191)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	10,309		2,779.66		1,768,014		1,425,767		1,425,767	(342,247)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	3,982		2,779.66		373,059		283,344		283,344	(89,715)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	782		2,779.66		48,938		13,318		13,318	(35,620)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	851		2,779.66		44,462		10,566		10,566	(33,896)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	187		2,849.15		24,388		19,020		19,020	(5,368)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	50		2,699.63		8,798		5,699		5,699	(3,098)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	174		2,699.63		30,954		33,269		33,269	2,315						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										18,005,522	19,190,710	0	47,569,283	XXX	47,569,283	(1,513,846)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										18,005,522	19,190,710	0	47,569,283	XXX	47,569,283	(1,513,846)	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			176,820		176,820	(21,972)						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										18,133,582	19,190,710	0	47,746,103	XXX	47,746,103	(1,535,818)	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

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)
0429999. Total Purchased Options										18,133,582	19,190,710	0	47,746,103	XXX	47,746,103	(1,535,818)	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	07/14/2017	07/13/2018	3		2,526.90	(282)			(630)		(630)	(30)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	239		2,533.05	(19,958)			(44,917)		(44,917)	(1,735)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	96		2,539.20	(2,549)			(11,161)		(11,161)	(3,053)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	16		2,545.34	(390)			(1,747)		(1,747)	(477)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	47		2,551.49	(1,067)			(4,907)		(4,907)	(1,367)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/14/2017	07/13/2018	134		2,563.79	(9,306)			(21,249)		(21,249)	(129)						100/98
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)			(240,080)		(240,080)	2,827						100/98
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)			(41,883)		(41,883)	(8,041)						100/98
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)			(146,482)		(146,482)	1,869						100/98
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)			(25,299)		(25,299)	(5,025)						100/98
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)			(16,780)		(16,780)	372						100/98
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)			(1,031,462)		(1,031,462)	32,006						100/98
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)			(1,003,779)		(1,003,779)	31,065						100/98
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)			(162,276)		(162,276)	(33,955)						100/98
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)			(230,892)		(230,892)	(48,454)						100/98
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)			(43,841)		(43,841)	2,488						100/98
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)			(34,107)		(34,107)	(7,264)						100/98
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)			(79,981)		(79,981)	4,967						100/98
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)			(911)		(911)	(163)						100/98
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)			(1,486)		(1,486)	(253)						100/98
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)			(15,799)		(15,799)	(25)						100/98
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)			(3,777)		(3,777)	(280)						100/101
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)			(1,772)		(1,772)	(443)						100/101
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)			(68,453)		(68,453)	(4,332)						100/101
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)			(10,151)		(10,151)	(2,519)						100/101
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)			(504)		(504)	(127)						100/101
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)			(5,039)		(5,039)	(1,281)						100/101
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)			(15,843)		(15,843)	(616)						100/101
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)			(186,535)		(186,535)	(1,717)						100/101

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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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)			(64,014)		(64,014)	(11,475)						100/101
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)			(59,568)		(59,568)	(286)						100/101
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)			(9,314)		(9,314)	(1,704)						100/101
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)			(16,614)		(16,614)	7						100/101
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)			(1,221,575)		(1,221,575)	(3,216)						100/101
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)			(1,052,853)		(1,052,853)	8,869						100/101
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)			(241,231)		(241,231)	(44,600)						100/101
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)			(228,205)		(228,205)	(41,801)						100/101
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)			(70,819)		(70,819)	373						100/101
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)			(18,652)		(18,652)	(3,457)						100/101
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)			(57,309)		(57,309)	1,288						100/101
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)			(45,884)		(45,884)	(8,421)						100/101
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)			(150,645)		(150,645)	4,241						100/101
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)			(714)		(714)	(137)						100/101
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)			(689)		(689)	(130)						100/101
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)			(993)		(993)	(81)						100/101
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)			(10,667)		(10,667)	(920)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	8		2,564.25	(762)			(1,503)		(1,503)	(87)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	311		2,570.49	(28,594)			(56,990)		(56,990)	(3,048)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	5		2,570.49	(165)			(648)		(648)	(141)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	77		2,576.73	(2,235)			(9,042)		(9,042)	(1,991)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	6		2,582.97	(161)			(673)		(673)	(143)						100/98
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)			(14,437)		(14,437)	(2,965)						100/98
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)			(53,633)		(53,633)	(2,354)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	478		2,537.73	(23,123)			(76,195)		(76,195)	(12,188)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	1,644		2,537.73	(180,018)			(349,561)		(349,561)	(3,136)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	292		2,543.98	(31,025)			(60,274)		(60,274)	(442)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	60		2,550.23	(2,543)			(8,817)		(8,817)	(1,384)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	88		2,551.48	(8,888)			(17,672)		(17,672)	(45)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	7,087		2,562.74	(680,448)			(1,353,548)		(1,353,548)	3,957						100/98

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	5,797		2,568.99	(539,214)			(1,071,564)		(1,071,564)	5,706						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	1,710		2,568.99	(58,354)			(219,374)		(219,374)	(33,095)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	612		2,570.24	(56,457)			(112,552)		(112,552)	704						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	1,742		2,575.24	(54,655)			(212,643)		(212,643)	(30,391)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	502		2,581.49	(14,621)			(58,155)		(58,155)	(8,169)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	310		2,587.74	(25,653)			(52,628)		(52,628)	950						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	506		2,593.99	(12,460)			(52,327)		(52,327)	(6,520)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	724		2,595.24	(57,920)			(119,125)		(119,125)	1,429						100/98
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)			(3,149)		(3,149)	(156)						100/98
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)			(1,082)		(1,082)	(107)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	123		2,613.59	(9,425)			(18,967)		(18,967)	(801)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	212		2,629.77	(18,610)			(31,599)		(31,599)	(962)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	188		2,636.15	(4,944)			(13,976)		(13,976)	(1,318)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	120		2,636.15	(10,129)			(17,178)		(17,178)	(229)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	251		2,648.91	(5,504)			(15,694)		(15,694)	(867)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	281		2,648.91	(22,043)			(37,599)		(37,599)	(135)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	9		2,655.30	(187)			(536)		(536)	(25)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/13/2017	10/12/2018	54		2,661.68	(3,905)			(6,717)		(6,717)	50						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	1,607		2,596.00	(173,442)			(289,138)		(289,138)	(1,406)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	184		2,596.00	(8,319)			(22,030)		(22,030)	(2,033)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	297		2,602.40	(31,008)			(51,685)		(51,685)	(139)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	88		2,608.79	(3,443)			(9,445)		(9,445)	(660)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	111		2,608.79	(11,258)			(18,913)		(18,913)	25						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	231		2,616.47	(22,361)			(37,593)		(37,593)	180						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	5,276		2,621.58	(496,616)			(842,518)		(842,518)	6,983						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	1,816		2,627.98	(56,669)			(161,231)		(161,231)	(4,109)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	6,946		2,627.98	(630,658)			(1,068,294)		(1,068,294)	12,132						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	1,935		2,634.37	(55,440)			(160,119)		(160,119)	320						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	379		2,640.76	(9,991)			(29,124)		(29,124)	594						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/16/2017	10/15/2018	252		2,647.16	(20,511)			(35,328)		(35,328)	880						100/106

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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	10/16/2017	10/15/2018	502		2,648.44	(40,478)			(69,993)		(69,993)	1,818						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	230		2,658.50	(20,043)			(30,518)		(30,518)	(96)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	77		2,664.95	(2,000)			(3,892)		(3,892)	503						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	95		2,677.86	(7,320)			(11,339)		(11,339)	142						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/27/2017	10/26/2018	75		2,690.77	(5,374)			(8,342)		(8,342)	220						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	12		2,649.79	(1,197)			(1,701)		(1,701)	(40)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	59		2,656.24	(5,814)			(8,345)		(8,345)	(282)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	17		2,656.24	(662)			(1,234)		(1,234)	(58)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	138		2,662.68	(13,243)			(18,896)		(18,896)	(305)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	18		2,662.68	(630)			(1,160)		(1,160)	(15)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	70		2,675.58	(2,118)			(3,831)		(3,831)	123						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	149		2,675.58	(13,325)			(19,019)		(19,019)	(146)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/14/2017	11/14/2018	7		2,688.47	(581)			(829)		(829)	3						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	1,244		2,603.09	(153,758)			(227,305)		(227,305)	(5,109)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	220		2,603.09	(11,357)			(26,931)		(26,931)	(1,271)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	881		2,609.50	(105,768)			(157,479)		(157,479)	(4,888)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	119		2,615.91	(5,917)			(13,098)		(13,098)	(288)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	33		2,618.48	(3,817)			(5,675)		(5,675)	(95)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	5,297		2,628.74	(577,363)			(863,878)		(863,878)	(11,010)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	5,063		2,635.15	(534,982)			(806,225)		(806,225)	(18,068)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	131		2,636.43	(13,702)			(20,700)		(20,700)	(452)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	1,437		2,636.43	(68,910)			(131,313)		(131,313)	3,507						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	2,045		2,641.56	(76,944)			(177,231)		(177,231)	8,943						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	326		2,654.38	(31,313)			(46,911)		(46,911)	(25)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	351		2,656.95	(11,070)			(25,736)		(25,736)	2,983						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/15/2017	11/15/2018	499		2,662.08	(45,568)			(69,728)		(69,728)	(752)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	87		2,679.46	(7,933)			(11,460)		(11,460)	(122)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	19		2,685.97	(500)			(887)		(887)	182						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	40		2,698.97	(3,224)			(4,658)		(4,658)	21						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	11/27/2017	11/27/2018	67		2,711.98	(5,011)			(7,298)		(7,298)	115						100/101

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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	12/14/2017	12/14/2018	6		2,724.94	(617)			(658)		(658)	6						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	200		2,731.57	(19,658)			(20,836)		(20,836)	634						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	92		2,738.20	(2,815)			(2,454)		(2,454)	1,161						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	294		2,738.20	(27,952)			(29,805)		(29,805)	495						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	22		2,744.83	(625)			(521)		(521)	301						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	138		2,751.46	(3,556)			(2,892)		(2,892)	1,831						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	20		2,758.09	(1,727)			(1,812)		(1,812)	89						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2017	12/14/2018	95		2,764.72	(7,759)			(8,191)		(8,191)	273						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	725		2,715.95	(86,621)			(83,631)		(83,631)	(654)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	290		2,717.29	(14,454)			(11,662)		(11,662)	5,748						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	542		2,722.64	(62,568)			(59,677)		(59,677)	841						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	92		2,729.33	(4,006)			(3,072)		(3,072)	1,912						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	62		2,741.37	(6,518)			(6,150)		(6,150)	39						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	4,202		2,742.71	(439,117)			(416,612)		(416,612)	2,987						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	1,030		2,749.39	(35,677)			(24,521)		(24,521)	23,200						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	5,359		2,749.39	(539,901)			(506,114)		(506,114)	15,261						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	2,162		2,756.08	(69,131)			(46,124)		(46,124)	47,095						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	583		2,766.79	(16,458)			(9,144)		(9,144)	12,566						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	308		2,769.46	(28,098)			(25,969)		(25,969)	588						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2017	12/17/2018	914		2,777.49	(78,851)			(72,438)		(72,438)	3,697						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	45		2,756.39	(4,764)			(4,272)		(4,272)	179						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	263		2,763.10	(27,040)			(24,381)		(24,381)	637						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	103		2,769.81	(3,505)			(1,602)		(1,602)	1,731						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	27		2,776.51	(842)			(371)		(371)	428						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	12		2,783.22	(346)			(142)		(142)	193						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	76		2,789.92	(6,806)			(5,977)		(5,977)	268						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/27/2017	12/27/2018	32		2,796.63	(2,743)			(2,368)		(2,368)	180						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	24		2,862.86		(2,506)		(1,169)		(1,169)	1,337						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	270		2,869.83		(27,111)		(12,585)		(12,585)	14,526						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	3		2,869.83		(91)		(5)		(5)	86						100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	39		2,876.79		(1,331)		(66)		(66)	1,265						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	44		2,883.76		(4,133)		(1,829)		(1,829)	2,304						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	9		2,883.76		(269)		(12)		(12)	257						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	9		2,890.72		(268)		(10)		(10)	258						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	103		2,897.69		(8,923)		(3,747)		(3,747)	5,176						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	14		2,897.69		(361)		(12)		(12)	349						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/12/2018	01/14/2019	75		2,904.66		(6,240)		(2,494)		(2,494)	3,746						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	167		2,818.07		(9,579)		(1,601)		(1,601)	7,978						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	848		2,818.07		(109,272)		(59,657)		(59,657)	49,615						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	441		2,825.01		(55,125)		(29,983)		(29,983)	25,143						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	124		2,831.95		(6,279)		(877)		(877)	5,402						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	22		2,836.11		(2,562)		(1,350)		(1,350)	1,212						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	4,967		2,845.83		(564,011)		(286,331)		(286,331)	277,680						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	5,185		2,852.77		(568,603)		(287,983)		(287,983)	280,619						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	1,698		2,852.77		(69,782)		(7,475)		(7,475)	62,307						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	2,075		2,859.71		(79,488)		(7,335)		(7,335)	72,153						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	472		2,868.04		(16,637)		(1,279)		(1,279)	15,358						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	1,036		2,873.59		(102,638)		(47,881)		(47,881)	54,757						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/16/2018	01/15/2019	612		2,881.92		(58,140)		(25,975)		(25,975)	32,165						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	12		2,951.87		(1,401)		(281)		(281)	1,119						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	17		2,966.24		(735)		(1)		(1)	734						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	107		2,973.42		(11,451)		(1,925)		(1,925)	9,527						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	45		2,980.60		(4,644)		(765)		(765)	3,879						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	68		2,987.78		(6,786)		(1,020)		(1,020)	5,766						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/26/2018	01/25/2019	46		2,994.97		(4,402)		(647)		(647)	3,755						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	478		2,772.84		(65,970)		(49,379)		(49,379)	16,591						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	4		2,779.59		(240)		(102)		(102)	138						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	179		2,786.34		(23,474)		(17,182)		(17,182)	6,292						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	147		2,786.34		(8,239)		(3,396)		(3,396)	4,842						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/14/2018	02/14/2019	11		2,793.08		(568)		(227)		(227)	341						100/100

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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	02/14/2018	02/14/2019	82		2,799.83		(10,144)		(7,257)		(7,257)	2,887						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	17		2,806.58		(805)		(293)		(293)	512						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	66		2,806.58		(7,957)		(5,678)		(5,678)	2,279						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/14/2018	02/14/2019	60		2,813.32		(6,987)		(4,874)		(4,874)	2,114						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	110		2,772.17		(9,060)		(3,474)		(3,474)	5,586						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	509		2,772.17		(80,481)		(53,963)		(53,963)	26,518						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	412		2,779.00		(63,563)		(41,711)		(41,711)	21,852						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	62		2,785.82		(4,709)		(1,651)		(1,651)	3,058						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	57		2,787.19		(8,479)		(5,449)		(5,449)	3,030						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	4,082		2,799.48		(584,260)		(372,478)		(372,478)	211,782						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	2,072		2,806.31		(136,406)		(40,512)		(40,512)	95,894						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	5,108		2,806.31		(711,450)		(442,966)		(442,966)	268,484						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	2,021		2,813.14		(126,408)		(36,251)		(36,251)	90,157						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	342		2,814.50		(21,225)		(5,818)		(5,818)	15,407						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	238		2,826.79		(30,672)		(18,432)		(18,432)	12,240						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/15/2018	02/15/2019	690		2,828.16		(88,407)		(51,815)		(51,815)	36,591						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	25		2,833.47		(1,352)		(285)		(285)	1,067						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	93		2,833.47		(11,366)		(7,253)		(7,253)	4,113						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	31		2,847.19		(3,511)		(2,182)		(2,182)	1,329						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	4		2,854.05		(165)		(28)		(28)	137						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	02/27/2018	02/27/2019	51		2,854.05		(5,711)		(3,454)		(3,454)	2,256						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	343		2,825.10		(47,477)		(29,362)		(29,362)	18,115						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	238		2,838.85		(21,255)		(3,623)		(3,623)	17,632						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	273		2,838.85		(35,775)		(21,544)		(21,544)	14,231						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	25		2,845.72		(2,160)		(351)		(351)	1,809						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	103		2,852.60		(12,763)		(7,463)		(7,463)	5,300						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	280		2,859.47		(33,682)		(19,671)		(19,671)	14,012						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	43		2,859.47		(3,451)		(486)		(486)	2,965						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	499		2,788.54		(79,186)		(52,359)		(52,359)	26,827						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	138		2,788.54		(11,096)		(4,577)		(4,577)	6,519						100/95

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	237		2,795.41		(36,660)		(24,200)		(24,200)	12,460						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	162		2,802.28		(10,458)		(4,565)		(4,565)	5,892						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	127		2,805.02		(19,040)		(12,306)		(12,306)	6,734						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	5,735		2,816.01		(822,411)		(519,102)		(519,102)	303,309						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	4,872		2,822.88		(679,958)		(428,891)		(428,891)	251,067						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	1,492		2,822.88		(93,480)		(32,977)		(32,977)	60,503						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	2,364		2,829.75		(140,292)		(46,831)		(46,831)	93,461						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	264		2,836.62		(14,790)		(4,842)		(4,842)	9,948						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	182		2,843.49		(23,450)		(14,017)		(14,017)	9,433						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2018	03/15/2019	457		2,859.97		(54,718)		(31,883)		(31,883)	22,835						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	2		2,684.47		(284)		(329)		(329)	(46)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	123		2,697.53		(17,334)		(20,383)		(20,383)	(3,049)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	87		2,710.59		(11,645)		(13,683)		(13,683)	(2,038)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	39		2,710.59		(2,544)		(2,769)		(2,769)	(225)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	105		2,717.12		(13,700)		(15,976)		(15,976)	(2,276)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	03/27/2018	03/27/2019	54		2,723.66		(6,867)		(8,054)		(8,054)	(1,187)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	475		2,729.35		(70,854)		(71,069)		(71,069)	(214)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	34		2,735.99		(2,248)		(2,275)		(2,275)	(27)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	101		2,742.63		(14,311)		(14,260)		(14,260)	51						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	99		2,742.63		(6,183)		(6,160)		(6,160)	23						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	129		2,755.91		(17,424)		(17,223)		(17,223)	201						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	41		2,755.91		(2,311)		(2,269)		(2,269)	42						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	6		2,762.55		(326)		(320)		(320)	7						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	8		2,762.55		(1,089)		(1,080)		(1,080)	9						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	04/13/2018	04/12/2019	6		2,769.19		(771)		(756)		(756)	15						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	568		2,718.01		(89,224)		(89,639)		(89,639)	(415)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	220		2,718.01		(17,523)		(17,701)		(17,701)	(178)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	1,281		2,724.70		(196,196)		(195,662)		(195,662)	534						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	254		2,731.40		(18,428)		(18,525)		(18,525)	(97)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	187		2,739.43		(27,050)		(26,875)		(26,875)	175						100/99

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	4,756		2,744.79		(676,229)		(673,017)		(673,017)	3,211						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	6,137		2,751.48		(849,690)		(837,760)		(837,760)	11,930						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	1,878		2,751.48		(117,702)		(116,515)		(116,515)	1,187						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	2,080		2,758.18		(123,654)		(123,235)		(123,235)	419						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	297		2,758.18		(40,068)		(39,654)		(39,654)	414						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	142		2,764.87		(8,018)		(7,884)		(7,884)	134						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	192		2,771.56		(24,566)		(24,196)		(24,196)	370						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	471		2,772.90		(24,948)		(24,214)		(24,214)	734						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/16/2018	04/15/2019	1,001		2,794.33		(116,312)		(112,531)		(112,531)	3,781						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	4		2,743.33		(584)		(655)		(655)	(71)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	103		2,756.68		(12,724)		(14,253)		(14,253)	(1,529)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	52		2,770.03		(6,031)		(2,661)		(2,661)	3,370						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	32		2,776.71		(3,629)		(4,099)		(4,099)	(470)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	30		2,776.71		(3,373)		(1,450)		(1,450)	1,923						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2018	04/26/2019	75		2,783.38		(8,180)		(9,173)		(9,173)	(993)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	195		2,805.21		(23,719)		(22,729)		(22,729)	990						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	1		2,812.03		(130)		(123)		(123)	7						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	183		2,818.86		(20,900)		(19,990)		(19,990)	910						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	98		2,818.86		(4,208)		(3,901)		(3,901)	307						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	73		2,825.68		(2,911)		(2,665)		(2,665)	245						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	133		2,839.34		(4,634)		(4,248)		(4,248)	385						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	05/14/2018	05/14/2019	45		2,846.16		(4,526)		(4,290)		(4,290)	236						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	242		2,752.12		(16,113)		(17,849)		(17,849)	(1,736)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	1,042		2,752.12		(146,618)		(151,279)		(151,279)	(4,662)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	208		2,758.90		(28,476)		(29,639)		(29,639)	(1,163)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	153		2,765.68		(9,172)		(10,274)		(10,274)	(1,103)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	72		2,771.10		(9,282)		(9,707)		(9,707)	(425)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	6,419		2,779.24		(830,219)		(831,359)		(831,359)	(1,141)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	5,276		2,786.01		(662,322)		(668,629)		(668,629)	(6,307)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	1,980		2,786.01		(99,345)		(115,226)		(115,226)	(15,881)						100/98

STATEMENT AS OF JUNE 30, 2018 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	225		2,792.79		(27,389)		(27,436)		(27,436)	(47)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	2,169		2,792.79		(102,312)		(118,502)		(118,502)	(16,190)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	118		2,799.57		(5,248)		(6,170)		(6,170)	(922)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	190		2,806.35		(20,961)		(21,764)		(21,764)	(803)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	336		2,813.13		(13,104)		(15,681)		(15,681)	(2,577)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	184		2,819.91		(19,250)		(19,806)		(19,806)	(556)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	05/15/2018	05/15/2019	966		2,828.04		(96,940)		(98,945)		(98,945)	(2,005)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	9		2,802.97		(1,025)		(1,076)		(1,076)	(51)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	84		2,809.77		(9,458)		(9,872)		(9,872)	(414)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	136		2,816.58		(5,454)		(5,962)		(5,962)	(508)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	24		2,830.18		(838)		(938)		(938)	(99)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	3		2,830.18		(299)		(316)		(316)	(17)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	12		2,836.99		(378)		(420)		(420)	(43)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	05/25/2018	05/24/2019	48		2,836.99		(4,729)		(4,963)		(4,963)	(234)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	389		2,859.01		(48,085)		(38,120)		(38,120)	9,965						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	206		2,872.92		(23,852)		(18,771)		(18,771)	5,082						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	139		2,872.92		(6,076)		(4,118)		(4,118)	1,958						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	53		2,879.88		(2,176)		(1,441)		(1,441)	734						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	7		2,893.79		(718)		(552)		(552)	166						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/14/2018	06/14/2019	35		2,900.75		(3,541)		(2,744)		(2,744)	796						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	245		2,821.35		(16,456)		(12,976)		(12,976)	3,480						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	1,121		2,821.35		(161,980)		(129,691)		(129,691)	32,289						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	151		2,828.30		(21,210)		(16,791)		(16,791)	4,419						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	144		2,835.25		(8,640)		(6,858)		(6,858)	1,782						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	3,369		2,849.15		(432,663)		(342,526)		(342,526)	90,137						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	1,209		2,856.10		(60,816)		(47,948)		(47,948)	12,868						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	4,751		2,856.10		(591,584)		(462,172)		(462,172)	129,412						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	2,061		2,863.05		(97,410)		(78,075)		(78,075)	19,335						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	162		2,870.00		(18,945)		(14,681)		(14,681)	4,264						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	06/15/2018	06/17/2019	187		2,876.95		(21,216)		(16,546)		(16,546)	4,670						100/99

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	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	49		2,883.90		(1,877)		(1,502)		(1,502)	375						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	32		2,890.85		(3,438)		(2,660)		(2,660)	778						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	275		2,890.85		(9,869)		(8,094)		(8,094)	1,775						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	06/15/2018	06/17/2019	723		2,903.35		(72,159)		(55,328)		(55,328)	16,831						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	2		2,773.87		(238)		(273)		(273)	(35)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	87		2,787.37		(10,596)		(12,215)		(12,215)	(1,619)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	38		2,794.12		(4,604)		(2,428)		(2,428)	2,176						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	6		2,814.36		(599)		(308)		(308)	291						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	84		2,814.36		(9,029)		(10,547)		(10,547)	(1,518)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/27/2018	06/27/2019	6		2,827.86		(606)		(295)		(295)	311						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(9,382,993)	(12,206,842)	0	(26,868,952)	XXX	(26,868,952)	2,824,601	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(9,382,993)	(12,206,842)	0	(26,868,952)	XXX	(26,868,952)	2,824,601	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										(9,382,993)	(12,206,842)	0	(26,868,952)	XXX	(26,868,952)	2,824,601	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										(9,382,993)	(12,206,842)	0	(26,868,952)	XXX	(26,868,952)	2,824,601	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										8,622,529	6,983,868	0	20,700,331	XXX	20,700,331	1,310,755	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										128,060	0	0	176,820	XXX	176,820	(21,972)	0	0	0	0	XXX	XXX
1449999 - Totals										8,750,589	6,983,868	0	20,877,151	XXX	20,877,151	1,288,783	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	176,820		176,820	176,820		176,820		
Barclays G5GSEF7VJP5I7OUK5573	Y	N	0	22,718,267	(15,777,083)	6,941,184	22,718,267	(15,777,083)	6,941,184	0	0
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N	0	12,836,950	(8,917,408)	3,919,542	12,836,950	(8,917,408)	3,919,542	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	7,900,000	8,430,147	0	530,147	8,430,147	0	530,147	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N	100,000	262,206	(159,053)	3,153	262,206	(159,053)	3,153	0	0
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	0	3,076,294	(2,015,408)	1,060,886	3,076,294	(2,015,408)	1,060,886	0	0
JP Morgan ZBUT11V806EZRVTWT807	Y	Y	0	245,419	0	245,419	245,419	0	245,419	0	0
0299999. Total NAIC 1 Designation			8,000,000	47,569,283	(26,868,952)	12,700,331	47,569,283	(26,868,952)	12,700,331	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			8,000,000	47,746,103	(26,868,952)	12,877,151	47,746,103	(26,868,952)	12,877,151	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				47,746,103	(26,868,952)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	7,900,000	7,900,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653				100,000	100,000	XXX		V
0299999 - Total					8,000,000	8,000,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

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			47,623,913	47,623,913	07/02/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				47,623,913	47,623,913	XXX
9999999 - Totals				47,623,913	47,623,913	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (3,532,574) Book/Adjusted Carrying Value $ (3,532,574)
2. Average balance for the year Fair Value $ 42,019,310 Book/Adjusted Carrying Value $ 42,019,310
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 17,260,946 NAIC 2 $ 30,362,967 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC Flt % Due 2/15/2028 FMAN15		1	2,500,000	2,500,000	02/15/2028
690353-C8-8	OPIC Flt % Due 6/1/2033 MJSD1		1	1,898,946	1,898,946	06/01/2033
690353-C9-6	OPIC Flt % Due 1/15/2030 JAJ015		1	5,232,076	5,232,076	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	1,024,980	1,024,980	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 Flt % Due 6/15/2024 MJSD15		1	4,210,506	4,210,506	06/15/2024
690353-U8-8	OPIC Flt % 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 Flt % Due 10/15/2039 FMAN15		1	3,270,000	3,270,000	10/15/2039
690353-ZZ-3	OPIC Flt % Due 9/15/2020 MJSD15		1	3,200,000	3,200,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				28,636,508	28,636,508	XXX
0599999. Total - U.S. Government Bonds				28,636,508	28,636,508	XXX
683235-AA-3	ONTARIO (PROVINCE OF) AGENCY DEBENTURES 2% Due 9/27/2018 MS27		1FE	799,449	800,139	09/27/2018
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				799,449	800,139	XXX
1099999. Total - All Other Government Bonds				799,449	800,139	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 Adj % Due 11/1/2039 Mo-1		1FE	4,200,000	4,200,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,200,000	4,200,000	XXX
76252P-HJ-1	RIB FLOATER TRUST Adj % 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	2,065,000	2,065,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				10,965,000	10,965,000	XXX
3199999. Total - U.S. Special Revenues Bonds				15,165,000	15,165,000	XXX
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,001,573	1,000,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ023		1FE	1,000,425	1,000,000	01/22/2019
04010L-AN-3	ARES CAPITAL CORP 4 7/8% Due 11/30/2018 MN30		2FE	1,411,844	1,414,016	11/30/2018
126650-CH-1	CVS CORP 1.9% Due 7/20/2018 JJ20		2FE	799,841	799,976	07/20/2018
13606B-AA-4	CANADIAN IMP BK COMM NY Flt % Due 7/13/2018 JAJ013		1FE	2,700,464	2,700,468	07/13/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	2,299,784	2,300,000	01/25/2019
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	4,000,016	4,000,000	09/18/2019
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,704,269	1,702,516	09/19/2019
256746-AE-8	DOLLAR TREE INC Flt % Due 4/17/2020 JAJ017		2FE	1,002,043	1,000,000	04/17/2020
263534-BT-5	DU PONT EI DE NEMOURS & CO 6% Due 7/15/2018 JJ15		1FE	2,092,318	2,092,763	07/15/2018
28176E-AC-2	EDWARDS LIFESCIENCES CORP 2 7/8% Due 10/15/2018 AO15		2FE	1,700,236	1,700,813	10/15/2018
31677Q-BD-0	FIFTH THIRD BANK 2.15% Due 8/20/2018 FA20		1FE	2,648,937	2,649,361	08/20/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,600,472	1,600,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,601,442	1,600,000	09/20/2019
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	1,666,650	1,670,478	10/05/2018
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	1,105,330	1,106,764	08/23/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	3,103,398	3,100,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,125,000	3,125,000	12/01/2037
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		1FE	1,401,131	1,400,000	04/15/2019
78008S-7D-2	ROYAL BANK OF CANADA 2.2% Due 7/27/2018 JJ27		1FE	999,946	1,000,233	07/27/2018
816851-BC-2	SEMPRA ENERGY Flt % Due 7/15/2019 JAJ015		2FE	1,000,247	1,000,000	07/15/2019
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		2FE	803,550	804,600	08/15/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				46,758,914	46,756,987	XXX
80285T-AA-2	Santander Drive 20181 eivabl SER 20181 CL A1 1.83% Due 2/15/2019 Mo-24		1FE	264,830	264,917	02/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				264,830	264,917	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				47,023,745	47,021,904	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				80,394,871	80,393,634	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				11,229,830	11,229,917	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				91,624,701	91,623,551	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP 2.64% Due 10/1/2018 At Mat			4,967,323	4,962,967	10/01/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,967,323	4,962,967	XXX
000000-00-0	Huntington National Bank Money Market Account			14,223	14,223	
000000-00-0	Key Bank Money Market Account			13,310	13,310	
000000-00-0	BB&T Bank Money Market Account			18,834	18,834	
000000-00-0	Key Bank VMDA			8,445,109	8,445,109	
9099999. Total - Cash (Schedule E Part 1 type)				8,491,476	8,491,476	XXX
	AVERY CP 2.15% Due 7/5/2018 At Mat			1,399,809	1,398,764	07/05/2018
	CHUGACH ELECTRIC ASSN CP 2.17% Due 7/3/2018 At Mat			3,499,847	3,498,734	07/03/2018
	DUKE ENERGY CORP CP 2.17% Due 7/2/2018 At Mat			7,998,553	7,998,553	07/02/2018
	KCPLMO CP 2 1/4% Due 7/2/2018 At Mat			9,248,401	9,248,266	07/02/2018
	SAN DIEGO GAS & ELEC CO CP 1.95% Due 7/6/2018 At Mat			2,698,976	2,698,976	07/06/2018
	SINOPEC CP 2.09% Due 7/6/2018 At Mat			4,999,005	4,997,968	07/06/2018
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			62,424	62,424	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				29,907,017	29,903,686	XXX
9999999 - Totals				134,990,517	134,981,679	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (16,073,162) Book/Adjusted Carrying Value $ (16,104,099)
2. Average balance for the year Fair Value $ 142,882,226 Book/Adjusted Carrying Value $ 143,169,061

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					4,631,099	596,703	(4,355,481)	XXX
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					3,546,288	3,550,079	3,555,097	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,071,435	976,444	977,521	XXX
HUNTINGTON BANK COLUMBUS, OH					30,476	1,530,486	1,531,580	XXX
JP MORGAN/CHASE NEW YORK, NY					(11,803,180)	(14,727,014)	(13,817,488)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					8,443,403	8,457,802	8,472,922	XXX
US BANK CINCINNATI, OH					3,988,663	3,551,590	3,666,626	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			444,601	444,788	214,691	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	10,352,785	4,380,878	245,468	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	10,352,785	4,380,878	245,468	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	10,352,785	4,380,878	245,468	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 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
	AVERY CP		06/21/2018	2.270	07/05/2018	1,398,764	883	0
	CATHOLIC HEALTH INITIATV CP		05/02/2018	2.650	07/25/2018	1,744,277	7,622	0
	CHUGACH ELECTRIC ASSN CP		06/27/2018	2.170	07/03/2018	3,498,734	844	0
	DOVER CORP CP		06/27/2018	2.200	07/05/2018	1,999,022	489	0
	DUKE ENERGY CORP CP		06/29/2018	2.170	07/02/2018	7,998,553	964	0
	KCPLMO CP		06/29/2018	2.250	07/02/2018	11,247,891	1,406	0
	OGE ENERGY CORP CP		06/27/2018	2.220	07/03/2018	1,999,260	493	0
	SAN DIEGO GAS & ELEC CO CP		06/29/2018	1.950	07/06/2018	2,698,976	293	0
	SINOPEC CP		06/29/2018	2.090	07/06/2018	4,997,968	581	0
	UDR INC CP		05/04/2018	2.420	07/02/2018	1,992,068	7,798	0
	WISCONSIN PUBLIC SERV CP		06/29/2018	2.150	07/06/2018	1,049,561	125	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						40,625,074	21,498	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						40,625,074	21,498	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						40,625,074	21,498	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						40,625,074	21,498	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	06/03/2013	0.010	XXX	125,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET		06/29/2018	0.290	XXX	15,623,653	0	33,109
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						15,748,653	0	33,109
38141W-33-1	GOLDMAN SACHS FIN SQ Prime Obligation Fund 462		06/04/2018	0.438	XXX	10,763,206	0	84,335
8699999. Subtotal - All Other Money Market Mutual Funds						10,763,206	0	84,335
8899999 - Total Cash Equivalents						67,136,933	21,498	117,444