



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

Lafayette Life Insurance Company

NAIC Group Code 0836 (Current)0836 (Prior)NAIC Company Code 65242Employer's ID Number 35-0457540

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 12/26/1905Commenced Business 12/26/1905

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 400 Broadway (Street and Number), Cincinnati , OH 45202 (City or Town, State and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH 45202 (City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number), Cincinnati , OH 45202 (City or Town, State and Zip Code), 513-362-4900 (Area Code) (Telephone Number)

Internet Web Site Address www.Lafayettelife.com

Statutory Statement Contact Joseph Bradley (Name), 513-629-2980 (Area Code) (Telephone Number), CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn BarrettSenior VP & Chf Actuary Nora Eyre Moushey #

President and CEO Jerry Bruce StillwellVP & Secretary Deborah Jean Vargo

OTHER

Keith Walker Brown # VP	Michael Francis Donahue VP	Clint David Gibler # Sr VP
Daniel Wayne Harris # VP	Noreen Joyce Hayes # Sr VP	David Todd Henderson # VP
Bradley Joseph Hunkler # VP	Cheryl Ann Jorgenson VP	Phillip Earl King # VP
Constance Marie Maccarone # Sr VP	Gregory Lee Mitchell Sr VP	Michael Ryland Moser # VP
Jonathan David Niemeyer # Sr VP	Lawrence James O'Brien Sr VP	Mario Joseph San Marco # VP
Nicholas Peter Sargen # Sr VP	Larry Robert Silverstein VP	James Joseph Vance # VP
Robert Lewis Walker # Sr VP		

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jimmy Joe Miller
James Kirby Risk III	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

State of Ohio SS:
County of Hamilton

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.

John Finn BarrettChairman of the BoardJerry Bruce StillwellPresident & CEODeborah Jean VargoVP & Secretary

Subscribed and sworn to before me this 26th day of October, 2011

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.....

Carolyn Saenz
Notary Public
June 22, 2015

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,190,648,493	0	2,190,648,493	1,945,225,052
2. Stocks:				
2.1 Preferred stocks	281,680	0	281,680	261,697
2.2 Common stocks	13,287,901	0	13,287,901	9,626,689
3. Mortgage loans on real estate:				
3.1 First liens	231,687,925	0	231,687,925	234,784,992
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	825,813
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	726,219	0	726,219	0
5. Cash (\$(3,373,654)), cash equivalents (\$0) and short-term investments (\$38,108,086)	34,734,432	0	34,734,432	29,786,060
6. Contract loans (including \$0 premium notes)	241,764,700	0	241,764,700	209,835,442
7. Derivatives	11,251,374	0	11,251,374	51,221,758
8. Other invested assets	14,199,659	0	14,199,659	14,207,907
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,738,582,383	0	2,738,582,383	2,495,775,410
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	34,156,604	0	34,156,604	31,039,580
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(3,672,177)	0	(3,672,177)	658,532
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	32,992,169	0	32,992,169	31,762,699
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,384,999	0	7,384,999	6,314,840
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	546,065	0	546,065	831,947
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	508,692	0	508,692	61,467
18.2 Net deferred tax asset	40,176,398	11,848,550	28,327,848	28,408,654
19. Guaranty funds receivable or on deposit	3,194,944	0	3,194,944	3,070,243
20. Electronic data processing equipment and software	0	0	0	69,906
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care (\$0) and other amounts receivable	2,761,449	1,998,450	762,999	707,031
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)	2,856,631,526	13,847,000	2,842,784,526	2,598,700,309
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	2,856,631,526	13,847,000	2,842,784,526	2,598,700,309
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$2,371,506,819 less \$0 included in Line 6.3 (including \$7,816,652 Modco Reserve)	2,371,506,819	2,103,636,820
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	1,053,282	1,132,011
3. Liability for deposit-type contracts (including \$0 Modco Reserve)	222,730,306	232,587,313
4. Contract claims:		
4.1 Life	7,565,122	4,997,075
4.2 Accident and health	0	0
5. Policyholders' dividends \$1,040,922 and coupons \$0 due and unpaid	1,040,922	1,666,865
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$0 Modco)	45,724,753	42,924,470
6.2 Dividends not yet apportioned (including \$0 Modco)	0	0
6.3 Coupons and similar benefits (including \$0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$0 accident and health premiums	1,300,933	1,370,554
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including \$0 accident and health experience rating refunds	0	0
9.3 Other amounts payable on reinsurance, including \$67,252 assumed and \$0 ceded	67,252	258,007
9.4 Interest Maintenance Reserve	5,106,586	3,736,442
10. Commissions to agents due or accrued-life and annuity contracts \$809,636 , accident and health \$0 and deposit-type contract funds \$0	809,636	948,538
11. Commissions and expense allowances payable on reinsurance assumed	385	473
12. General expenses due or accrued	8,708,989	3,944,326
13. Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,614,793	5,644,465
15.1 Current federal and foreign income taxes, including \$0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	0	0
17. Amounts withheld or retained by company as agent or trustee	1,573,906	2,218,380
18. Amounts held for agents' account, including \$216,088 agents' credit balances	216,088	129,326
19. Remittances and items not allocated	9,238,408	3,047,723
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	5,988,260	10,705,009
22. Borrowed money \$10,000,000 and interest thereon \$19,892	10,019,892	10,019,250
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	15,994,969	13,435,970
24.02 Reinsurance in unauthorized companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	8,788,166	5,826,204
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	7,061,402	36,631,562
24.09 Payable for securities	5,339,342	1,241,843
24.10 Payable for securities lending	0	0
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	473,559	557,523
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,734,923,770	2,486,660,149
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	2,734,923,770	2,486,660,149
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	10,000,000	10,000,000
33. Gross paid in and contributed surplus	3,825,285	3,825,285
34. Aggregate write-ins for special surplus funds	10,494,295	11,066,393
35. Unassigned funds (surplus)	81,041,176	84,648,482
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 29 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	105,360,756	109,540,160
38. Totals of Lines 29, 30 and 37	107,860,756	112,040,160
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,842,784,526	2,598,700,309
DETAILS OF WRITE-INS		
2501. Modco Adjustment Wilton Reinsurance	473,559	557,523
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	473,559	557,523
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Surplus From Additional DTA (SSAP 10R)	10,494,295	10,666,393
3402. Special Guarantee Fund - Colorado	0	400,000
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	10,494,295	11,066,393

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	450,498,453	431,221,087	586,133,598
2. Considerations for supplementary contracts with life contingencies	713,023	416,233	564,296
3. Net investment income	105,411,777	96,208,613	136,511,567
4. Amortization of Interest Maintenance Reserve (IMR)	576,048	98,186	126,240
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	423,530	587,201	1,435,973
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	525,980	770,072	928,932
9. Totals (Lines 1 to 8.3)	558,148,811	529,301,392	725,700,606
10. Death benefits	13,456,738	12,285,431	16,264,319
11. Matured endowments (excluding guaranteed annual pure endowments)	110,018	189,901	259,670
12. Annuity benefits	12,888,445	10,329,013	13,664,640
13. Disability benefits and benefits under accident and health contracts	896,607	742,478	1,138,138
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	132,304,901	120,125,507	172,247,674
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,379,799	7,624,386	10,141,123
18. Payments on supplementary contracts with life contingencies	1,885,480	1,933,090	2,482,677
19. Increase in aggregate reserves for life and accident and health contracts	266,846,056	258,072,585	347,212,354
20. Totals (Lines 10 to 19)	435,768,044	411,302,391	563,410,595
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	59,006,965	57,159,960	77,296,195
22. Commissions and expense allowances on reinsurance assumed	4,798	5,289	6,843
23. General insurance expenses	19,340,550	16,906,689	23,579,045
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,315,922	5,581,812	6,288,000
25. Increase in loading on deferred and uncollected premiums	(2,107,815)	1,053,388	2,196,531
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	1,588,523	2,784,855	3,304,262
28. Totals (Lines 20 to 27)	518,916,987	494,794,384	676,081,471
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	39,231,824	34,507,008	49,619,135
30. Dividends to policyholders	32,094,288	31,590,151	42,611,988
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,137,536	2,916,857	7,007,147
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,231,219	1,417,205	6,140,450
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)	3,906,317	1,499,652	866,697
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$246,132 (excluding taxes of \$1,047,950 transferred to the IMR)	2,038,652	1,725,959	2,472,733
35. Net income (Line 33 plus Line 34)	5,944,969	3,225,611	3,339,430
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	112,040,160	115,750,044	115,750,044
37. Net income (Line 35)	5,944,969	3,225,611	3,339,430
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(2,447,750)	(4,794,337)	285,904	319,169
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(1,877,762)	4,214,525	771,818
41. Change in nonadmitted assets	(106,788)	(3,376,641)	(1,964,372)
42. Change in liability for reinsurance in unauthorized companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(2,558,999)	(4,256,827)	(5,616,230)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(786,487)	(1,773,163)	(559,699)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(4,179,404)	(1,680,591)	(3,709,884)
55. Capital and surplus, as of statement date (Lines 36 + 54)	107,860,756	114,069,453	112,040,160
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	22,263	30,882	35,346
08.302. Pension Administrative Fees	503,717	739,190	893,586
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	525,980	770,072	928,932
2701. Modified Coinsurance - Change in Mean Reserve Adjustment	1,588,523	2,784,855	3,304,262
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,588,523	2,784,855	3,304,262
5301. Reserve Release Due to Reinsurance of Ordinary Life Insurance	(614,389)	(599,119)	(784,039)
5302. Change in Surplus from Additional DTA (SSAP 10R)	(172,098)	266,703	1,665,087
5303. Correction of Prior Year Traditional Reserves	0	(1,440,747)	(1,440,747)
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(786,487)	(1,773,163)	(559,699)

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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	456,350,909	430,741,286	582,329,168
2. Net investment income	100,419,502	93,965,671	128,329,304
3. Miscellaneous income	1,550,365	2,000,472	2,408,443
4. Total (Lines 1 to 3)	558,320,776	526,707,429	713,066,915
5. Benefit and loss related payments	167,904,741	143,920,329	206,083,430
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	86,179,933	84,014,252	111,766,632
8. Dividends paid to policyholders	29,919,948	27,393,812	38,367,821
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	4,641,701	6,076,000	5,953,500
10. Total (Lines 5 through 9)	288,646,323	261,404,393	362,171,383
11. Net cash from operations (Line 4 minus Line 10)	269,674,453	265,303,036	350,895,532
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	193,816,762	164,138,200	210,843,958
12.2 Stocks	436,533	32,422	172,225
12.3 Mortgage loans	17,662,067	18,044,820	22,876,468
12.4 Real estate	0	0	0
12.5 Other invested assets	0	2,557,633	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	10,165,705	1,169,020	9,399,632
12.8 Total investment proceeds (Lines 12.1 to 12.7)	222,081,067	185,942,095	243,292,283
13. Cost of investments acquired (long-term only):			
13.1 Bonds	434,359,007	389,402,054	504,068,459
13.2 Stocks	4,405,800	214,445	455,276
13.3 Mortgage loans	14,565,000	17,480,000	22,905,000
13.4 Real estate	0	87,577	107,699
13.5 Other invested assets	0	2,741,433	5,018,191
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	453,329,807	409,925,509	532,554,625
14. Net increase (or decrease) in contract loans and premium notes	31,929,258	26,057,237	35,007,389
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(263,177,998)	(250,040,651)	(324,269,731)
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	0
16.3 Borrowed funds	0	0	(10,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,857,007)	(15,132,815)	(8,633,657)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	8,308,924	256,954	(63,241)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,548,083)	(14,875,861)	(18,696,898)
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) ..	4,948,372	386,524	7,928,903
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	29,786,060	21,857,157	21,857,157
19.2 End of period (Line 18 plus Line 19.1)	34,734,432	22,243,681	29,786,060

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Reclassification of a bond to an other invested asset (surplus debenture)	0	4,834,391	4,834,391
20.0002. Borrowed money FHLB advances converted into funding agreements	0	10,000,000	10,000,000

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	0	0
2. Ordinary life insurance	273,547,476	244,219,867	343,942,585
3. Ordinary individual annuities	185,801,424	193,869,960	255,030,667
4. Credit life (group and individual)	0	0	0
5. Group life insurance	70,039	106,077	134,762
6. Group annuities	10,650,247	11,676,039	14,360,767
7. A & H - group	0	37,701	38,151
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	447,531	502,102	667,840
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	470,516,717	450,411,746	614,174,772
12. Deposit-type contracts	7,737,104	12,306,263	13,457,572
13. Total	478,253,821	462,718,009	627,632,344
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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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 the prescribed or permitted practices by the State of Ohio.

In accordance with the NAIC Statement of Statutory Accounting Principles (“SSAP”) No. 86, the Company’s use of derivatives requires changes in their fair value be recorded through unrealized gains and losses until they terminate, mature or expire, upon which amounts are to be recorded as realized. To properly match offsetting expense recorded through changes in hedged reserves, the Company had reclassified this income as net investment income as approved and permitted by the Department. Under SSAP No. 86, net income would have decreased \$3,008,548 for the year ended December 31, 2010, and decreased \$3,641,948 for the year ended December 31, 2009. There was no impact to surplus.

In conjunction with the previously announced Company relocation to Cincinnati, Ohio, effective July 1, 2011, the Company completed its redomestication to the State of Ohio. The permitted practice described above wherein the Company reclassified certain derivative income as net investment income has been discontinued beginning with the June 30, 2011 statement for the full year 2011.

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

C. Accounting Policy. No change.

2. Accounting Changes and Corrections of Errors.

In October 2010, the NAIC modified the definitions of loan-backed and structured securities included in SSAP No. 43R. The revised definition expands the requirement to include any securitized asset where the underlying cash flows are from all types of asset pools and not just those emanating from either mortgages or securities. Regardless of the underlying collateral, each security structured through a special purpose entity, trust or limited liability company is expected to be reported as a SSAP No. 43R security, not as an issuer obligation under SSAP No. 26, “Bonds, excluding Loan-backed and Structured Securities.” This guidance was effective January 1, 2011. The adoption of this guidance did not have a significant impact on the Company’s financial statements.

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. No change.

C. Reverse Mortgages. No change.

D. Loan-Backed Securities

- (1) The methods and assumptions used in estimating fair values of loan-backed securities involves analysis of the underlying collateral and projecting present value of the future cash flows utilizing assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg, Trepp, broker dealer surveys or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities for the nine month period ended September 30, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009 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 security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 2011, year ended December 31, 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the nine month period ended September 30, 2011:						
17307GL97	\$ 1,379,676	\$ 1,316,921	\$ 62,755	\$ 1,316,921	\$ 878,094	9/30/2011
17307GL97	1,468,749	1,383,755	84,994	1,383,755	871,980	6/30/2011
Total	\$ 2,848,425	\$ 2,700,676	\$ 147,749	\$ 2,700,676	\$ 1,750,074	

For the Year ended December 31, 2010:

17307GL97	\$ 1,706,127	\$ 1,473,880	\$ 232,247	\$ 1,473,880	\$ 912,394	9/30/2010
Total	\$ 1,706,127	\$ 1,473,880	\$ 232,247	\$ 1,473,880	\$ 912,394	

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2011:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
\$ (1,315,450)	\$ 25,695,167	\$ (1,228,540)	\$ 11,774,114

- (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:
- the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - 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;
 - 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;
 - 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;

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

- for loan-backed securities, the Company’s intent to sell the security before recovery of its book/adjusted carry value.

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

- E. Repurchase Agreements and/or Securities Lending Transactions. No change.
- F. Real Estate. No change.
- G. Investments in Low Income Housing Tax Credits (“LIHTC”). No change.
6. Joint Ventures, Partnerships and Limited Liability Companies. No change.
7. Investment Income. No change.
8. Derivative Instruments
- The Company has discontinued the permitted practice of reclassifying certain derivative income as net investment income as described in Note 1A.
9. Income Taxes. No change.
10. Information Concerning Parent, Subsidiaries and Affiliates and Other Related Parties. No change.
11. Debt. No change.
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans. No change.
13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations. No change.
14. Contingencies. 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. No change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No change.
20. Fair Value Measurements

- A.
- (1) Fair Value Measurements at September 30, 2011

	Level 1		Level 2		Level 3		Total	
Assets at fair value								
Bonds								
U.S. governments	\$	-	\$	-	\$	-	\$	-
Issue obligation		-		-		-		-
RMBS		-		-		-		-
CMBS		-		-		-		-
Hybrid securities		-		-		-		-
Parent, subsidiaries and affiliates		-		-		-		-
Total bonds	\$	-	\$	-	\$	-	\$	-
Preferred stock								
Industrial and miscellaneous	\$	-	\$	281,680	\$	-	\$	281,680
Parent, subsidiaries and affiliates		-		-		-		-
Total preferred stock	\$	-	\$	281,680	\$	-	\$	281,680
Common stock								
Industrial and miscellaneous	\$	189,948	\$	-	\$	-	\$	189,948
Parent, subsidiaries and affiliates		-		-		-		-
Mutual funds		-		-		-		-
Total common stock	\$	189,948	\$	-	\$	-	\$	189,948
Derivative assets								
Interest rate contracts	\$	-	\$	-	\$	-	\$	-
Options, purchased		-		-		11,251,376		11,251,376
Foreign exchange contracts		-		-		-		-
Credit contracts		-		-		-		-
Commodity futures contracts		-		-		-		-
Commodity forward contracts		-		-		-		-
Total derivative assets	\$	-	\$	-	\$	11,251,376	\$	11,251,376
Separate account assets	\$	-	\$	-	\$	-	\$	-
Total assets at fair value	\$	189,948	\$	281,680	\$	11,251,376	\$	11,723,004
Liabilities at fair value								
Derivative liabilities	\$	-	\$	-	\$	(7,061,403)	\$	(7,061,403)
Total liabilities at fair value	\$	-	\$	-	\$	(7,061,403)	\$	(7,061,403)

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.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 6/30/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 9/30/2011
Derivative assets	\$ 50,465,911	\$ -	\$ -	\$ 3,120,916	\$(38,760,406)	\$ (3,575,045)	\$ 11,251,376
Derivative liabilities	(35,630,237)	-	-	(743,927)	27,937,678	1,375,083	(7,061,403)
Total	\$ 14,835,674	\$ -	\$ -	\$ 2,376,989	\$(10,822,728)	\$ (2,199,962)	\$ 4,189,973

	Balance at 3/31/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 6/30/2011
Derivative assets	\$61,585,260	\$ -	\$ -	\$ (23,893,860)	\$17,600,297	\$ (4,825,787)	\$50,465,910
Derivative liabilities	(44,988,742)	-	-	20,167,209	(13,616,339)	2,807,636	(35,630,236)
Total	\$16,596,518	\$ -	\$ -	\$ (3,726,651)	\$ 3,983,958	\$ (2,018,151)	\$14,835,674

	Balance at 1/1/2011	Transfers in Level 3	Transfers out of Level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
Derivative assets	\$51,221,758	\$ -	\$ -	\$16,652,686	\$ -	\$ (6,289,183)	\$61,585,260
Derivative liabilities	(36,631,562)	-	-	(12,855,484)	-	4,498,304	(44,988,742)
Total	\$14,590,196	\$ -	\$ -	\$ 3,797,201	\$ -	\$ (1,790,879)	\$16,596,518

- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the end of the reporting period.
- (4) The Derivative assets consist of options on the S&P 500 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 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. Not applicable.
- D. Not applicable.

21. Other Items. No change.
22. Events Subsequent.

Subsequent events through August 10, 2011 have been considered for the statutory statement issued on August 10, 2011.

Type I – Recognized Subsequent Events:
On January 11, 2011 the Company announced the relocation of its home office and operations to Cincinnati, Ohio by mid-year 2011. The relocation was completed during the first half of 2011. In conjunction with the move, the Company redomesticated to the State of Ohio effective July 1, 2011. As part of that redomestication, the Company has discontinued the reclassification of certain derivative income as net investment income as described in Note 1A.

Type II – Nonrecognized Subsequent Events:
After the effective date of the redomestication, the Company discontinued its membership with the Federal Home Loan Bank of Indianapolis and joined the Federal Home Loan Bank of Cincinnati.

23. Reinsurance. No change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.
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 Considerations Deferred and Uncollected. No change.
34. Separate Accounts. No change.
35. Loss/Claim Adjustment Expenses. No change.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y - Part 1 - organizational chart.

Yes [] No [X]
- 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?
If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2006
- 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.

12/31/2006
- 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).

05/05/2008
- 6.4

By what department or departments?
Indiana 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 [X] No [] N/A []
- 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 [X] No []
- 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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
Fort Washington Savings Co.	Cincinnati, Ohio	NO	NO	NO	NO	NO

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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?
(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.

Yes [X] No []
- 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:

\$.....0
13.

Amount of real estate and mortgages held in short-term investments:

\$.....0
- 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 | 2 |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$.....0 | \$.....0 |
| 14.22 Preferred Stock | \$.....0 | \$.....0 |
| 14.23 Common Stock | \$.....536,969 | \$.....288,453 |
| 14.24 Short-Term Investments | \$.....0 | \$.....0 |
| 14.25 Mortgage Loans on Real Estate | \$.....0 | \$.....0 |
| 14.26 All Other | \$.....0 | \$.....0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$.....536,969 | \$.....288,453 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$.....0 | \$.....0 |
- 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?
If no, attach a description with this statement.

Yes [X] No []

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

16. 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 []
- 16.1 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	New York, NY
Federal Home Loan Bank	Indianapolis, IN
.....

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No []
- 16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
.....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No []
- 17.2 If no, list exceptions:

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

0

1.12

Residential Mortgages

\$

0

1.13

Commercial Mortgages

\$

231,687,925

1.14

Total Mortgages in Good Standing

\$

231,687,925

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

0

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

0

1.32

Residential Mortgages

\$

0

1.33

Commercial Mortgages

\$

0

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

\$

0

1.42

Residential Mortgages

\$

0

1.43

Commercial Mortgages

\$

0

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)

\$

231,687,925

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

0

1.62

Residential Mortgages

\$

0

1.63

Commercial Mortgages

\$

0

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

0.000 %

2.2

A&H cost containment percent

0.000 %

2.3

A&H expense percent excluding cost containment expenses

0.000 %

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

\$

0

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

\$

0

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
			NONE			

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		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
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama	AL	L	1,555,276	475,382	0	0	2,030,658	0
2.	Alaska	AK	N	44,948	0	0	0	44,948	0
3.	Arizona	AZ	L	7,279,195	1,253,404	0	0	8,532,599	47,480
4.	Arkansas	AR	L	1,429,963	546,845	0	0	1,976,808	0
5.	California	CA	L	23,150,000	17,892,658	0	0	41,042,658	131,659
6.	Colorado	CO	L	7,861,722	3,927,281	0	0	11,789,003	248,023
7.	Connecticut	CT	L	4,948,328	12,111,205	0	0	17,059,533	0
8.	Delaware	DE	L	853,572	247,614	0	0	1,101,186	0
9.	District of Columbia	DC	L	883,360	678,506	0	0	1,561,866	0
10.	Florida	FL	L	11,578,956	14,117,543	0	0	25,696,499	0
11.	Georgia	GA	L	2,678,805	1,357,013	0	0	4,035,818	30,816
12.	Hawaii	HI	L	5,624,383	2,085,251	0	0	7,709,635	432,405
13.	Idaho	ID	L	1,855,084	4,880,796	0	0	6,735,880	45,000
14.	Illinois	IL	L	10,054,708	3,783,291	4,606	0	13,842,605	36,000
15.	Indiana	IN	L	7,025,159	4,113,249	18,278	0	11,156,686	6,072,000
16.	Iowa	IA	L	2,026,440	871,417	7,926	0	2,905,783	0
17.	Kansas	KS	L	2,936,032	3,331,163	0	0	6,267,195	0
18.	Kentucky	KY	L	1,821,301	966,574	1,302	0	2,789,176	0
19.	Louisiana	LA	L	1,092,300	445,688	0	0	1,537,988	0
20.	Maine	ME	L	432,104	243,957	0	0	676,060	0
21.	Maryland	MD	L	8,723,619	6,452,684	0	0	15,176,303	0
22.	Massachusetts	MA	L	3,998,483	5,268,979	0	0	9,267,461	0
23.	Michigan	MI	L	6,388,152	5,711,235	36,523	0	12,135,910	0
24.	Minnesota	MN	L	6,493,066	7,430,156	39,861	0	13,963,084	0
25.	Mississippi	MS	L	739,207	2,341,793	0	0	3,081,000	0
26.	Missouri	MO	L	9,065,450	761,721	0	0	9,827,171	0
27.	Montana	MT	L	323,946	251,319	0	0	575,265	0
28.	Nebraska	NE	L	3,547,113	4,607,925	786	0	8,155,825	0
29.	Nevada	NV	L	2,188,098	1,734,480	0	0	3,922,578	0
30.	New Hampshire	NH	L	1,268,219	4,233,583	0	0	5,501,801	88,029
31.	New Jersey	NJ	L	10,576,181	3,382,273	0	0	13,958,454	0
32.	New Mexico	NM	L	1,774,341	416,579	0	0	2,190,920	0
33.	New York	NY	N	1,172,245	344,079	0	0	1,516,324	0
34.	North Carolina	NC	L	5,780,402	4,790,741	0	0	10,571,143	0
35.	North Dakota	ND	L	218,876	75,816	0	0	294,692	0
36.	Ohio	OH	L	10,934,469	6,175,558	5,188	0	17,115,215	0
37.	Oklahoma	OK	L	1,188,544	346,642	0	0	1,535,186	0
38.	Oregon	OR	L	1,510,925	3,919,213	0	0	5,430,138	0
39.	Pennsylvania	PA	L	15,800,399	9,327,011	12,008	0	25,139,418	250,122
40.	Rhode Island	RI	L	447,635	1,318,932	0	0	1,766,568	70,846
41.	South Carolina	SC	L	1,510,678	215,595	0	0	1,726,273	0
42.	South Dakota	SD	L	251,195	820,589	0	0	1,071,784	0
43.	Tennessee	TN	L	2,004,765	323,581	0	0	2,328,346	0
44.	Texas	TX	L	22,809,479	24,621,570	0	0	47,431,049	62,737
45.	Utah	UT	L	1,727,154	4,026,960	0	0	5,754,114	0
46.	Vermont	VT	L	1,064,486	1,413,186	0	0	2,477,672	0
47.	Virginia	VA	L	16,673,226	8,836,109	12,270	0	25,521,606	0
48.	Washington	WA	L	6,022,654	8,976,143	301,848	0	15,300,645	0
49.	West Virginia	WV	L	1,326,816	1,100,758	0	0	2,427,574	0
50.	Wisconsin	WI	L	4,259,270	3,039,114	6,936	0	7,305,320	221,989
51.	Wyoming	WY	L	562,427	696,476	0	0	1,258,903	0
52.	American Samoa	AS	N	2,254	0	0	0	2,254	0
53.	Guam	GU	N	3,241	0	0	0	3,241	0
54.	Puerto Rico	PR	N	37,278	0	0	0	37,278	0
55.	U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CN	N	129	0	0	0	129	0
58.	Aggregate Other Aliens	OT	XXX	419,195	49,953	0	0	469,148	0
59.	Subtotal	(a)	49	245,945,252	196,339,591	447,531	0	442,732,375	7,737,104
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		24,635,207	21,061	0	0	24,656,267	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,189,202	0	0	0	1,189,202	0
94.	Aggregate or other amounts not allocable by State	XXX		5,209,916	91,019	0	0	5,300,935	0
95.	Totals (Direct Business)	XXX		276,979,577	196,451,670	447,531	0	473,878,779	7,737,104
96.	Plus Reinsurance Assumed	XXX		5,715	(96,962)	0	0	(91,247)	0
97.	Totals (All Business)	XXX		276,985,291	196,354,708	447,531	0	473,787,531	7,737,104
98.	Less Reinsurance Ceded	XXX		16,982,786	816,290	447,531	0	18,246,607	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		260,002,505	195,538,419	0	0	455,540,924	7,737,104
DETAILS OF WRITE-INS									
5801.	Alien	XXX		419,195	49,953	0	0	469,148	0
5802.	.....	XXX							
5803.	.....	XXX							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX		419,195	49,953	0	0	469,148	0
9401.	Exchange Values Previously Taxed	XXX		5,209,916	91,019	0	0	5,300,935	0
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		5,209,916	91,019	0	0	5,300,935	0

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

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.

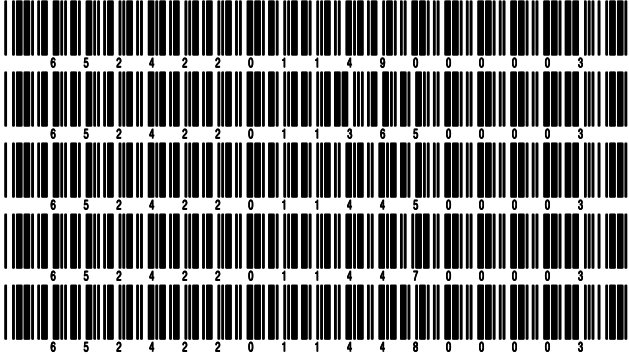
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	825,813	942,189
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	107,699
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	99,594	224,075
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	726,219	825,813
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	726,219	825,813

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	234,784,992	234,756,461
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,565,000	22,905,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	17,662,067	22,876,469
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	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)	231,687,925	234,784,992
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	231,687,925	234,784,992
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	231,687,925	234,784,992

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,207,907	9,199,780
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	4,834,390
2.2 Additional investment made after acquisition	0	183,800
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	4,368	6,022
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	12,616	16,085
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,199,659	14,207,907
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	14,199,659	14,207,907

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,955,113,439	1,653,180,604
2. Cost of bonds and stocks acquired	438,814,598	504,523,735
3. Accrual of discount	3,844,934	4,257,080
4. Unrealized valuation increase (decrease)	(359,513)	468,151
5. Total gain (loss) on disposals	3,272,086	6,186,863
6. Deduct consideration for bonds and stocks disposed of	194,346,880	211,016,070
7. Deduct amortization of premium	1,679,888	1,681,365
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	440,700	805,559
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,204,218,076	1,955,113,439
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,204,218,076	1,955,113,439

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	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. Class 1 (a)	1,364,235,930	178,627,986	131,669,161	4,699,261	1,266,033,915	1,364,235,930	1,415,894,016	1,157,598,732
2. Class 2 (a)	693,689,838	44,958,338	15,112,236	1,711,188	717,305,245	693,689,838	725,247,128	722,935,883
3. Class 3 (a)	57,697,276	612,146	985,501	(7,968,493)	52,168,940	57,697,276	49,355,428	56,708,914
4. Class 4 (a)	30,589,990	2,418,213	2,044,595	2,466,424	29,974,309	30,589,990	33,430,032	26,860,323
5. Class 5 (a)	1,452,498	0	0	113,178	1,850,608	1,452,498	1,565,676	6,573,981
6. Class 6 (a)	3,264,300	0	0	0	3,264,300	3,264,300	3,264,300	3,557,250
7. Total Bonds	2,150,929,832	226,616,683	149,811,493	1,021,558	2,070,597,317	2,150,929,832	2,228,756,580	1,974,235,083
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	329,000	0	0	(47,320)	329,000	329,000	281,680	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	261,697
14. Total Preferred Stock	329,000	0	0	(47,320)	329,000	329,000	281,680	261,697
15. Total Bonds and Preferred Stock	2,151,258,832	226,616,683	149,811,493	974,238	2,070,926,317	2,151,258,832	2,229,038,260	1,974,496,780

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$38,108,086 ; NAIC 2 \$0 ; NAIC 3 \$0 ;
NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	38,108,086	xxx	38,108,086	3,467	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,010,031	16,500,558
2. Cost of short-term investments acquired	293,285,774	398,009,073
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	284,187,719	385,499,600
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)	38,108,086	29,010,031
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,108,086	29,010,031

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)	14,590,202
2.	Cost Paid/(Consideration Received) on additions	8,731,665
3.	Unrealized Valuation increase/(decrease)	(4,391,239)
4.	Total gain (loss) on termination recognized	0
5.	Considerations received/(paid) on terminations	14,740,651
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	4,189,977
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,189,977

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	
3.1	Change in variation margin on open contracts	
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 16, current year to date minus	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	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 Recognized	
	5.2 Used to adjust basis of hedged items	
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.....	4,189,976
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	4,189,976
4.	Part D, Column 5.....	11,251,379
5.	Part D, Column 6.....	(7,061,403)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	4,189,976
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	4,189,976
10.	Part D, Column 8.....	11,251,379
11.	Part D, Column 9.....	(7,061,403)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 19.....	0
15.	Part D, Column 11.....	0
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	0	500,750
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	500,000
7. Deduct amortization of premium	0	750
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

[illegible]

SCHEDULE B - PART 3

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-0406	Portland	OR		06/01/2004	09/30/2011	1,449,430	0	0	0	0	0	0	1,416,584	1,416,584	0	0	0
LL-0605	Murfreesboro	TN		07/31/2006	08/01/2011	1,949,622	0	0	0	0	0	0	1,897,308	1,897,308	0	0	0
0199999. Mortgages closed by repayment																	
LL-0201	Ft. Wayne	IN		08/30/2002		3,399,052	0	0	0	0	0	0	3,313,892	3,313,892	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		1,864,385	0	0	0	0	0	0	36,477	36,477	0	0	0
LL-0204	Cumberland	IN		03/06/2003		2,852,783	0	0	0	0	0	0	86,473	86,473	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		568,245	0	0	0	0	0	0	7,832	7,832	0	0	0
LL-0206	Grandville	MI		11/26/2002		750,547	0	0	0	0	0	0	7,010	7,010	0	0	0
LL-0207	Castle Rock	CO		03/07/2003		814,328	0	0	0	0	0	0	11,151	11,151	0	0	0
LL-0208	Chattanooga	TN		01/28/2003		1,930,741	0	0	0	0	0	0	15,847	15,847	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		803,847	0	0	0	0	0	0	27,893	27,893	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		2,408,754	0	0	0	0	0	0	38,270	38,270	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,740,386	0	0	0	0	0	0	14,500	14,500	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,729,543	0	0	0	0	0	0	14,038	14,038	0	0	0
LL-0306	Lakewood	CO		06/20/2003		1,925,933	0	0	0	0	0	0	51,211	51,211	0	0	0
LL-0307	Virginia Beach	VA		07/01/2003		2,614,284	0	0	0	0	0	0	28,421	28,421	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,397,172	0	0	0	0	0	0	19,648	19,648	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		2,354,658	0	0	0	0	0	0	30,004	30,004	0	0	0
LL-0312	Temecula	CA		02/05/2004		598,479	0	0	0	0	0	0	2,835	2,835	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		791,172	0	0	0	0	0	0	9,898	9,898	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		889,764	0	0	0	0	0	0	10,732	10,732	0	0	0
LL-0404	Plainfield	IN		07/14/2004		1,733,965	0	0	0	0	0	0	13,098	13,098	0	0	0
LL-0406	Portland	OR		06/01/2004		1,041,897	0	0	0	0	0	0	13,059	13,059	0	0	0
LL-0407	Columbus	OH		06/30/2004		1,449,430	0	0	0	0	0	0	11,113	11,113	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		549,022	0	0	0	0	0	0	12,447	12,447	0	0	0
LL-0412	Chicago	IL		12/27/2004													

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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-0413	Castle Rock	CO		09/29/2005		1,148,822	.0	.0	.0	.0	.0	.0	.0	.0	7,836	.0	.0
LL-0414	Fort Wayne	IN		12/21/2004		1,965,592	.0	.0	.0	.0	.0	.0	.0	.0	112,102	.0	.0
LL-0415	Reno	NV		03/28/2005		858,784	.0	.0	.0	.0	.0	.0	.0	.0	17,939	.0	.0
LL-0501	Wilmington	OH		05/12/2005		1,036,208	.0	.0	.0	.0	.0	.0	.0	.0	52,523	.0	.0
LL-0503	West Chester	OH		04/12/2005		1,029,495	.0	.0	.0	.0	.0	.0	.0	.0	11,941	.0	.0
LL-0504	Lafayette	IN		06/03/2005		174,125	.0	.0	.0	.0	.0	.0	.0	.0	32,031	.0	.0
LL-0505	Longmont	CO		06/29/2005		1,125,170	.0	.0	.0	.0	.0	.0	.0	.0	75,589	.0	.0
LL-0506	Colorado Springs	CO		06/29/2005		2,990,159	.0	.0	.0	.0	.0	.0	.0	.0	21,418	.0	.0
LL-0507	Long Beach	CA		08/31/2005		1,924,423	.0	.0	.0	.0	.0	.0	.0	.0	38,438	.0	.0
LL-0508	Castle Rock	CO		12/01/2005		2,387,016	.0	.0	.0	.0	.0	.0	.0	.0	16,165	.0	.0
LL-0509	Round Rock	TX		11/09/2005		1,149,509	.0	.0	.0	.0	.0	.0	.0	.0	10,489	.0	.0
LL-0510	Round Rock	TX		10/11/2005		449,781	.0	.0	.0	.0	.0	.0	.0	.0	8,788	.0	.0
LL-0511	Tampa	FL		08/03/2005		2,746,445	.0	.0	.0	.0	.0	.0	.0	.0	19,389	.0	.0
LL-0513	Springfield	OH		12/06/2005		1,983,446	.0	.0	.0	.0	.0	.0	.0	.0	16,137	.0	.0
LL-0514	Huntsville	AL		11/15/2005		629,253	.0	.0	.0	.0	.0	.0	.0	.0	4,245	.0	.0
LL-0515	St. Paul	MN		07/17/2006		1,831,662	.0	.0	.0	.0	.0	.0	.0	.0	31,844	.0	.0
LL-0516	Louisville	KY		01/03/2006		990,435	.0	.0	.0	.0	.0	.0	.0	.0	18,752	.0	.0
LL-0517	Nashville	TN		06/26/2006		687,675	.0	.0	.0	.0	.0	.0	.0	.0	5,106	.0	.0
LL-0518	Draper	UT		10/24/2006		2,943,950	.0	.0	.0	.0	.0	.0	.0	.0	18,043	.0	.0
LL-0519	Arvada	CO		03/15/2006		1,012,667	.0	.0	.0	.0	.0	.0	.0	.0	10,377	.0	.0
LL-0603	South Bend	IN		05/31/2006		2,509,035	.0	.0	.0	.0	.0	.0	.0	.0	25,664	.0	.0
LL-0604	Indianapolis	IN		05/18/2006		2,982,008	.0	.0	.0	.0	.0	.0	.0	.0	35,944	.0	.0
LL-0605	Murfreesboro	TN		07/31/2006		1,949,622	.0	.0	.0	.0	.0	.0	.0	.0	7,588	.0	.0
LL-0607	Centennial	CO		09/27/2006		1,156,746	.0	.0	.0	.0	.0	.0	.0	.0	6,827	.0	.0
LL-0608	Sun City	FL		09/22/2006		738,839	.0	.0	.0	.0	.0	.0	.0	.0	4,361	.0	.0
LL-0609	Dallas	TX		12/28/2006		1,867,500	.0	.0	.0	.0	.0	.0	.0	.0	9,893	.0	.0
LL-0610	Greenfield	IN		10/12/2006		1,805,146	.0	.0	.0	.0	.0	.0	.0	.0	16,723	.0	.0
LL-0611	Lima East	OH		02/28/2007		1,563,453	.0	.0	.0	.0	.0	.0	.0	.0	29,522	.0	.0
LL-0612	Plymouth	MN		12/01/2006		1,264,559	.0	.0	.0	.0	.0	.0	.0	.0	20,403	.0	.0
LL-0613	Middletown	OH		12/06/2006		784,101	.0	.0	.0	.0	.0	.0	.0	.0	12,517	.0	.0
LL-0614	Lafayette	IN		10/06/2006		601,438	.0	.0	.0	.0	.0	.0	.0	.0	3,524	.0	.0
LL-0616	Powell	OH		12/07/2006		976,926	.0	.0	.0	.0	.0	.0	.0	.0	9,199	.0	.0
LL-0617	Harrisburg	PA		12/08/2006		1,349,929	.0	.0	.0	.0	.0	.0	.0	.0	12,838	.0	.0
LL-0618	Golden	CO		02/14/2007		1,953,580	.0	.0	.0	.0	.0	.0	.0	.0	11,395	.0	.0
LL-0619	Brownsburg	IN		01/18/2007		1,067,767	.0	.0	.0	.0	.0	.0	.0	.0	10,051	.0	.0
LL-0701	Carmel	IN		04/11/2007		4,960,931	.0	.0	.0	.0	.0	.0	.0	.0	20,719	.0	.0
LL-0702	Vandalia	OH		05/01/2007		1,728,365	.0	.0	.0	.0	.0	.0	.0	.0	26,888	.0	.0
LL-0703	Colorado Springs	CO		09/27/2007		1,328,478	.0	.0	.0	.0	.0	.0	.0	.0	7,242	.0	.0
LL-0704	Indianapolis	IN		08/02/2007		2,623,771	.0	.0	.0	.0	.0	.0	.0	.0	15,166	.0	.0
LL-0705	Carmel	IN		05/30/2007		674,347	.0	.0	.0	.0	.0	.0	.0	.0	6,218	.0	.0
LL-0706	Champaign	IL		07/10/2007		3,346,567	.0	.0	.0	.0	.0	.0	.0	.0	17,539	.0	.0
LL-0707	Indianapolis	IN		08/21/2007		1,021,917	.0	.0	.0	.0	.0	.0	.0	.0	3,743	.0	.0
LL-0708	Roseville	MI		08/13/2007		761,779	.0	.0	.0	.0	.0	.0	.0	.0	14,267	.0	.0
LL-0709	Indianapolis	IN		08/01/2007		545,427	.0	.0	.0	.0	.0	.0	.0	.0	4,636	.0	.0
LL-0710	Concord	NC		03/12/2008		2,921,808	.0	.0	.0	.0	.0	.0	.0	.0	40,220	.0	.0
LL-0712	Houston	TX		11/29/2007		1,518,742	.0	.0	.0	.0	.0	.0	.0	.0	22,006	.0	.0
LL-0713	Bloomington	IN		02/07/2008		6,457,378	.0	.0	.0	.0	.0	.0	.0	.0	36,147	.0	.0
LL-0714	Vandalia	OH		02/14/2008		1,845,302	.0	.0	.0	.0	.0	.0	.0	.0	26,171	.0	.0
LL-0715	Colfax	NC		06/19/2008		3,309,217	.0	.0	.0	.0	.0	.0	.0	.0	45,221	.0	.0
LL-0801	Aurora	CO		08/15/2008		3,836,423	.0	.0	.0	.0	.0	.0	.0	.0	20,209	.0	.0
LL-0802	Indianapolis	IN		05/20/2008		1,156,368	.0	.0	.0	.0	.0	.0	.0	.0	6,357	.0	.0
LL-0804	Indianapolis	IN		04/23/2008		2,561,136	.0	.0	.0	.0	.0	.0	.0	.0	27,319	.0	.0
LL-0805	Nicholasville	KY		06/25/2008		898,378	.0	.0	.0	.0	.0	.0	.0	.0	6,429	.0	.0
LL-0806	Kissimmee	FL		05/23/2008		1,885,649	.0	.0	.0	.0	.0	.0	.0	.0	11,157	.0	.0
LL-0807	Springfield	IL		11/25/2008		3,867,439	.0	.0	.0	.0	.0	.0	.0	.0	18,457	.0	.0
LL-0808	Plainfield	IN		08/18/2008		1,349,817	.0	.0	.0	.0	.0	.0	.0	.0	23,841	.0	.0
LL-0809	Indianapolis	IN		08/11/2008		2,397,517	.0	.0	.0	.0	.0	.0	.0	.0	15,534	.0	.0
LL-0810	Centennial	CO		12/05/2008		1,936,192	.0	.0	.0	.0	.0	.0	.0	.0	9,238	.0	.0
LL-0811	San Antonio	TX		10/10/2008		1,525,325	.0	.0	.0	.0	.0	.0	.0	.0	16,197	.0	.0
LL-0812	Gastonia	NC		11/17/2008		474,088	.0	.0	.0	.0	.0	.0	.0	.0	3,599	.0	.0
LL-0813	Simpsonville	SC		01/22/2009		1,202,135	.0	.0	.0	.0	.0	.0	.0	.0	14,795	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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-0901	Charleston	SC		11/19/2009		2,453,325	.0	.0	.0	.0	.0	.0	.0	.0	12,684	.0	.0
LL-0902	Beckley	WV		03/08/2010		1,107,269	.0	.0	.0	.0	.0	.0	.0	.0	9,938	.0	.0
LL-0903	Simpsonville	SC		11/25/2009		3,730,275	.0	.0	.0	.0	.0	.0	.0	.0	25,282	.0	.0
LL-0904	Indianapolis	IN		11/10/2009		2,218,342	.0	.0	.0	.0	.0	.0	.0	.0	35,497	.0	.0
LL-0905	Memphis	TN		07/29/2009		1,873,853	.0	.0	.0	.0	.0	.0	.0	.0	21,019	.0	.0
LL-0906	Conroe	TX		08/28/2009		1,453,900	.0	.0	.0	.0	.0	.0	.0	.0	9,501	.0	.0
LL-0907	Orlando	FL		09/03/2009		705,524	.0	.0	.0	.0	.0	.0	.0	.0	6,762	.0	.0
LL-0908	Houston	TX		10/01/2009		3,227,688	.0	.0	.0	.0	.0	.0	.0	.0	17,912	.0	.0
LL-0909	Leesburg	FL		12/10/2009		1,236,956	.0	.0	.0	.0	.0	.0	.0	.0	11,219	.0	.0
LL-0910	Minneola	FL		12/10/2009		1,164,194	.0	.0	.0	.0	.0	.0	.0	.0	10,559	.0	.0
LL-0911	Beavercreek	OH		02/01/2010		1,960,583	.0	.0	.0	.0	.0	.0	.0	.0	12,715	.0	.0
LL-0912	Beavercreek	OH		02/01/2010		2,233,718	.0	.0	.0	.0	.0	.0	.0	.0	21,409	.0	.0
LL-0913	Simpsonville	SC		12/28/2010		3,250,000	.0	.0	.0	.0	.0	.0	.0	.0	12,464	.0	.0
LL-1002	Ashland	KY		06/30/2010		1,622,814	.0	.0	.0	.0	.0	.0	.0	.0	17,235	.0	.0
LL-1003	Independence	MO		08/12/2010		5,008,639	.0	.0	.0	.0	.0	.0	.0	.0	53,819	.0	.0
LL-1004	Lansing	MI		06/08/2010		3,534,957	.0	.0	.0	.0	.0	.0	.0	.0	22,268	.0	.0
LL-1005	Keizer	OR		07/30/2010		1,739,024	.0	.0	.0	.0	.0	.0	.0	.0	58,699	.0	.0
LL-1006	Oklahoma City	OK		11/09/2010		2,175,000	.0	.0	.0	.0	.0	.0	.0	.0	22,685	.0	.0
LL-1007	Waxahachie	TX		02/14/2011		.0	.0	.0	.0	.0	.0	.0	.0	.0	15,227	.0	.0
LL-1009	Arlington	TX		02/09/2011		.0	.0	.0	.0	.0	.0	.0	.0	.0	13,545	.0	.0
LL-1010	Norton Shores	MI		04/14/2011		.0	.0	.0	.0	.0	.0	.0	.0	.0	43,679	.0	.0
LL-1101	Miamisburg	OH		04/05/2011		.0	.0	.0	.0	.0	.0	.0	.0	.0	24,426	.0	.0
LL-1102	Evendale	OH		03/29/2011		.0	.0	.0	.0	.0	.0	.0	.0	.0	8,141	.0	.0
LL-7982	Smyrna	GA		10/25/1990		434,570	.0	.0	.0	.0	.0	.0	.0	.0	18,945	.0	.0
LL-8014	Shawnee	OK		06/06/1991		183,563	.0	.0	.0	.0	.0	.0	.0	.0	42,695	.0	.0
LL-8059	Port Saint Lucie	FL		05/25/1994		458,290	.0	.0	.0	.0	.0	.0	.0	.0	29,830	.0	.0
LL-8068	Lexington	MN		09/30/1994		477,544	.0	.0	.0	.0	.0	.0	.0	.0	27,699	.0	.0
LL-8069	Thornton	CO		10/25/1994		506,590	.0	.0	.0	.0	.0	.0	.0	.0	28,648	.0	.0
LL-8075	Pineville	NC		03/15/1995		1,107,253	.0	.0	.0	.0	.0	.0	.0	.0	56,136	.0	.0
LL-8081	San Antonio	TX		08/16/1995		617,695	.0	.0	.0	.0	.0	.0	.0	.0	28,268	.0	.0
LL-8085	Port Orange	FL		09/03/1996		1,307,289	.0	.0	.0	.0	.0	.0	.0	.0	46,803	.0	.0
LL-8086	Kennebunk	ME		05/15/1996		824,038	.0	.0	.0	.0	.0	.0	.0	.0	31,783	.0	.0
LL-8095	Geneva	IL		07/12/1996		437,268	.0	.0	.0	.0	.0	.0	.0	.0	16,338	.0	.0
LL-8098	Conway	SC		06/29/1997		1,718,825	.0	.0	.0	.0	.0	.0	.0	.0	51,598	.0	.0
LL-8100	El Paso	TX		07/25/1996		816,993	.0	.0	.0	.0	.0	.0	.0	.0	29,790	.0	.0
LL-8103	San Diego	CA		01/31/1996		159,610	.0	.0	.0	.0	.0	.0	.0	.0	37,096	.0	.0
LL-8104	Gray	ME		02/28/1997		492,407	.0	.0	.0	.0	.0	.0	.0	.0	15,971	.0	.0
LL-8105	Centerville	UT		06/30/1997		973,558	.0	.0	.0	.0	.0	.0	.0	.0	29,549	.0	.0
LL-8109	Indianapolis	IN		05/30/1997		132,698	.0	.0	.0	.0	.0	.0	.0	.0	21,868	.0	.0
LL-8110	Lehigh Acres	FL		07/16/1998		1,761,903	.0	.0	.0	.0	.0	.0	.0	.0	31,301	.0	.0
LL-8111	Duncanville	TX		10/22/1997		901,699	.0	.0	.0	.0	.0	.0	.0	.0	25,275	.0	.0
LL-8112	Missouri City	TX		06/09/1997		706,552	.0	.0	.0	.0	.0	.0	.0	.0	26,244	.0	.0
LL-8113	Omaha	NE		08/28/1997		938,956	.0	.0	.0	.0	.0	.0	.0	.0	27,179	.0	.0
LL-8115	Pawleys Island	SC		11/24/1997		876,784	.0	.0	.0	.0	.0	.0	.0	.0	24,190	.0	.0
LL-8116	Ft. Wayne	IN		05/28/1998		1,540,382	.0	.0	.0	.0	.0	.0	.0	.0	39,707	.0	.0
LL-8117	Toledo	OH		02/11/1998		1,602,272	.0	.0	.0	.0	.0	.0	.0	.0	22,860	.0	.0
LL-8119	Van Wert	OH		10/21/1997		469,548	.0	.0	.0	.0	.0	.0	.0	.0	14,832	.0	.0
LL-8120	El Paso	TX		10/10/1997		127,339	.0	.0	.0	.0	.0	.0	.0	.0	16,108	.0	.0
LL-8121	Atlanta	GA		11/17/1997		162,479	.0	.0	.0	.0	.0	.0	.0	.0	19,652	.0	.0
LL-8123	Selma	CA		12/30/1997		1,512,157	.0	.0	.0	.0	.0	.0	.0	.0	47,767	.0	.0
LL-8125	Red Oak	TX		12/19/1997		734,608	.0	.0	.0	.0	.0	.0	.0	.0	22,625	.0	.0
LL-8129	Powder Springs	GA		01/30/1998		571,125	.0	.0	.0	.0	.0	.0	.0	.0	16,610	.0	.0
LL-8132	Williamstown	NJ		01/20/1999		408,139	.0	.0	.0	.0	.0	.0	.0	.0	11,323	.0	.0
LL-8135	Swanee	GA		03/31/1998		925,067	.0	.0	.0	.0	.0	.0	.0	.0	27,172	.0	.0
LL-8136	Kingman	AZ		03/06/1998		547,889	.0	.0	.0	.0	.0	.0	.0	.0	32,577	.0	.0
LL-8138	Boulder	CO		05/21/1998		286,817	.0	.0	.0	.0	.0	.0	.0	.0	27,428	.0	.0
LL-8143	Statesville	NC		03/30/1999		692,640	.0	.0	.0	.0	.0	.0	.0	.0	49,582	.0	.0
LL-8146	Oakland Park	FL		01/15/1999		1,290,060	.0	.0	.0	.0	.0	.0	.0	.0	36,082	.0	.0
LL-8147	Cartersville	GA		07/01/1999		420,335	.0	.0	.0	.0	.0	.0	.0	.0	29,217	.0	.0
LL-8149	Irvine	CA		06/21/1999		318,917	.0	.0	.0	.0	.0	.0	.0	.0	20,394	.0	.0
LL-8150	Newport Beach	CA		06/08/1999		1,701,352	.0	.0	.0	.0	.0	.0	.0	.0	37,224	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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-8151	Lakewood	CO		07/30/1999		469,579	0	0	0	0	0	0	0	10,243	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,579,847	0	0	0	0	0	0	0	59,235	0	0	0
LL-8156	Greenwood	IN		09/29/1999		894,366	0	0	0	0	0	0	0	18,327	0	0	0
LL-8157	Torrance	CA		10/27/1999		488,124	0	0	0	0	0	0	0	27,753	0	0	0
LL-8158	Naples	ME		06/12/2000		542,721	0	0	0	0	0	0	0	9,738	0	0	0
LL-8161	Cotuit	MA		07/10/2001		398,892	0	0	0	0	0	0	0	6,139	0	0	0
LL-8163	San Diego	CA		01/17/2001		1,258,438	0	0	0	0	0	0	0	51,723	0	0	0
LL-8165	Taos	NM		12/18/2000		1,047,627	0	0	0	0	0	0	0	11,745	0	0	0
LL-8169	Villa Rica	GA		04/20/2001		1,819,373	0	0	0	0	0	0	0	71,572	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,690,549	0	0	0	0	0	0	0	40,087	0	0	0
LL-8175	San Antonio	TX		12/12/2001		844,068	0	0	0	0	0	0	0	35,662	0	0	0
LL-8176	Corona	CA		12/26/2001		943,998	0	0	0	0	0	0	0	14,330	0	0	0
0299999. Mortgages with partial repayments						231,182,973	0	0	0	0	0	0	0	3,688,980	0	0	0
0599999 - Totals						234,582,025	0	0	0	0	0	0	3,313,892	7,002,872	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36230U-YF-0	GNMA HECM 4.676% 09/01/46		.08/25/2011	BANK of AMERICA SEC		1,087,031	1,000,000	3,253	1
36176F-Z5-0	GN HMBS URBAN KL-UF58 4.647% 10/20/61		.09/07/2011	KNIGHT LIBERTAS LLC		4,351,250	4,000,000	9,294	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.08/01/2011	Interest Capitalization		4,831	4,831	0	1
0599999. Bonds - U.S. Governments						5,443,112	5,004,831	12,547	XXX
10620N-BU-1	BRAZOS HIGH EDU AUTH 1.732% 06/25/43		.09/29/2011	WELLS FARGO		4,306,250	5,000,000	483	12*
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		.07/21/2011	CREDIT SUISSE FIRST BOSTON		10,007,423	10,000,001	12,500	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		.07/20/2011	RBS GREENWICH CAPITAL		5,317,969	5,000,000	15,000	1
663903-DM-1	NORTHEAST OH 6.038% 11/15/40		.08/03/2011	MERRILL LYNCH-NY--FX INC		5,352,050	5,000,000	69,605	12*
742327-DA-4	Princeton OH OSD 5.790% 12/01/35		.08/03/2011	DA DAVIDSON		6,005,342	5,675,000	58,415	1FE
91428L-FT-8	UNIVERSITY HAWAII REV 6.034% 10/01/40		.08/31/2011	MERRILL LYNCH-NY--FX INC		3,232,990	3,100,000	80,537	1FE
3199999. Bonds - U.S. Special Revenues						34,222,024	33,775,001	236,540	XXX
00206R-BA-9	AT&T INC 5.550% 08/15/41		.08/15/2011	BARCLAYS		4,966,800	5,000,000	0	1FE
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		.09/29/2011	DEUTSCHE BANK		216,500	200,000	4,392	3FE
13959R-AA-2	CAPELLA HEALTHCARE 9.250% 07/01/17		.07/14/2011	BANK of AMERICA SEC		214,500	200,000	925	4FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		.07/01/2011	Taxable Exchange		3,183,408	3,219,000	0	1FE
18055#-AK-8	CLARION LIONS PP 5.840% 06/15/19		.08/30/2011	PRINCERIDGE GROUP LLC		1,051,280	1,000,000	14,113	2
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		.07/26/2011	CREDIT SUISSE FIRST BOSTON		210,500	200,000	642	4FE
23305Y-AC-3	DBUS 2011-LC3A A3 4.638% 04/10/21		.08/11/2011	DEUTSCHE BANK		5,049,892	5,000,000	18,681	12*
25179M-AL-7	DEVON ENERGY CORPORATION 5.800% 07/15/41		.08/10/2011	Various		7,526,358	7,250,000	21,817	2FE
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		.07/13/2011	J P MORGAN SEC HI-YIELD		163,965	161,000	0	4FE
302051-AP-2	EXIDE TECHNOLOGIES 8.625% 02/01/18		.07/21/2011	Various		135,960	132,000	5,724	4FE
302051-AQ-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		.09/19/2011	Tax Free Exchange		175,856	172,000	1,978	4FE
458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		.09/14/2011	GOLDMAN SACHS		1,995,240	2,000,000	0	1FE
46625H-JC-5	JP MORGAN CHASE & CO 4.350% 08/15/21		.08/03/2011	J P MORGAN SEC FIXED INC		4,996,750	5,000,000	0	1FE
491674-BE-6	KU ENERGY CORP 3.250% 11/01/20		.07/07/2011	Tax Free Exchange		1,934,480	2,000,000	11,917	1FE
491674-BG-1	KU ENERGY CORP 5.125% 11/01/40		.07/07/2011	Tax Free Exchange		5,227,794	5,425,000	50,972	1FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		.08/10/2011	J P MORGAN SEC FIXED INC		5,480,702	5,262,000	11,756	12*
628782-AH-7	NBTY INC 9.000% 10/01/18		.07/27/2011	Tax Free Exchange		417,964	400,000	11,600	4FE
63946B-AD-2	NBC UNIVERSAL 5.150% 04/30/20		.08/25/2011	Tax Free Exchange		998,536	1,000,000	16,451	2FE
681904-AM-0	OMNICARE INC 7.750% 06/01/20		.07/14/2011	BANK of AMERICA SEC		271,875	250,000	2,583	3FE
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		.07/14/2011	Tax Free Exchange		123,771	125,000	2,086	3FE
69351U-AP-8	PPL ELECTRIC UTILITIES 3.000% 09/15/21		.08/18/2011	J P MORGAN SEC FIXED INC		1,983,820	2,000,000	0	1FE
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		.09/26/2011	Tax Free Exchange		247,530	248,000	5,425	2FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		.09/27/2011	FTN FINANCIAL SECURITIES		1,641,450	1,500,000	13,890	1FE
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.650% 02/15/22		.09/28/2011	Various		9,367,864	9,475,000	45,956	2FE
87612B-AF-9	TARGA RESOURCES PARTNERS 7.875% 10/15/18		.08/16/2011	Tax Free Exchange		29,000	29,000	768	3FE
87612E-AU-0	TARGET CORP 7.000% 01/15/38		.08/25/2011	RBS GREENWICH CAPITAL		4,590,832	3,556,000	31,115	1FE
88732J-BB-3	TIME WARNER CABLE INC 5.500% 09/01/41		.09/07/2011	BANK of AMERICA SEC		4,910,800	5,000,000	0	2FE
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		.09/21/2011	Tax Free Exchange		500,000	500,000	10,333	4FE
92936G-AA-8	WFDB 2011- BXR A 3.662% 07/05/24		.07/28/2011	WELLS FARGO		1,999,926	2,000,000	3,459	12*
952355-AH-8	WEST CORP 8.625% 10/01/18		.08/26/2011	Tax Free Exchange		308,807	304,000	2,986	4FE
98284#-AX-5	VITOL FINANCE PP 5.010% 07/30/18		.07/22/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000	0	2Z
06415C-AA-7	BANK OF NOVA SCOTIA 2.150% 08/03/16	A	.07/26/2011	BARCLAYS		9,995,300	10,000,000	0	1FE
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	.08/29/2011	Various		6,855,970	6,000,000	159,028	2FE
639365-AE-5	NAVIOS MARITIME 8.125% 02/15/19	F	.08/05/2011	GOLDMAN SACHS		261,660	294,000	12,740	4FE
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	.08/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000	0	2Z
62044#-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	.09/08/2011	PRINCERIDGE GROUP LLC		5,000,000	5,000,000	0	2FE
69605#-AD-1	WHITBREAD PRIVATE PLACEMENT 3.920% 01/26/19	F	.08/27/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0	2Z
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT 4.050% 08/17/18	F	.08/01/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000	0	2Z
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						101,035,090	98,902,000	461,337	XXX
8399997. Total - Bonds - Part 3						140,700,226	137,681,832	710,424	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						140,700,226	137,681,832	710,424	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
313391-08-8	FHLB Cincinnati		.07/01/2011	PRIVATE PLACEMENT	40,768,000	4,076,800		0	A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,076,800	XXX	0	XXX
52055#-10-1	LLIA		.08/30/2011	ADJUSTMENT	100,000			0	
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						49,791	XXX	0	XXX

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Desig- nation or Market Indicator (a)
9799997. Total - Common Stocks - Part 3						4,126,591	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,126,591	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,126,591	XXX	0	XXX
9999999 - Totals						144,826,817	XXX	710,424	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	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 Recogn-ized	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	Maturity Date	NAIC Design-ation or Market In-dicator (a)
.36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2011	Paydown		.37,182	.37,182	.38,099	.0	.0	(.918)	.0	(.918)	.0	.37,182	.0	.0	.0	.418	.02/01/2022	1
.912828-NT-3	U S TREASURY 2.625% 08/15/20		08/04/2011	MORGAN STANLEY FIXED INC		3,057,761	3,000,000	3,035,156	3,034,493	.0	(1,872)	.0	(1,872)	.0	3,032,621	.0	25,140	25,140	76,575	08/15/2020	1
0599999. Bonds - U.S. Governments						3,094,943	3,037,182	3,073,255	3,034,493	0	(2,790)	0	(2,790)	0	3,069,803	0	25,140	25,140	76,993	XXX	XXX
.31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2011	Paydown		.109,778	.109,778	.102,265	.106,702	.0	3,076	.0	3,076	.0	.109,778	.0	.0	.0	.4,475	.03/15/2032	1
.31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2011	Paydown		.124,270	.124,270	.119,455	.122,456	.0	1,814	.0	1,814	.0	.124,270	.0	.0	.0	.5,037	.03/15/2022	1
.31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2011	Paydown		.41,496	.41,496	.40,543	.41,052	.0	.445	.0	.445	.0	.41,496	.0	.0	.0	.1,628	.03/25/2019	1
.3138EG-OR-8	FNMA POOL # AL0463 3.000% 07/01/26		09/01/2011	Paydown		.76,439	.76,439	.76,495	.0	.0	(.57)	.0	(.57)	.0	.76,439	.0	.0	.0	.191	.07/01/2026	1
.31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2011	Paydown		.86,940	.86,940	.82,199	.85,328	.0	1,612	.0	1,612	.0	.86,940	.0	.0	.0	.3,269	.02/25/2017	1
.31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2011	Paydown		.134,656	.134,656	.133,583	.133,964	.0	.693	.0	.693	.0	.134,656	.0	.0	.0	.5,381	.05/25/2017	1
.31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2011	Paydown		.100,533	.100,533	.99,371	.99,880	.0	.653	.0	.653	.0	.100,533	.0	.0	.0	.4,051	.04/25/2017	1
.31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		09/01/2011	Paydown		.111,835	.111,835	.110,926	.111,293	.0	.541	.0	.541	.0	.111,835	.0	.0	.0	.4,466	.12/25/2031	1
.31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2011	Paydown		.237,331	.237,331	.233,177	.235,867	.0	1,464	.0	1,464	.0	.237,331	.0	.0	.0	.8,656	.09/25/2017	1
.31392G-UY-9	FNMR SER 2002-94 CL HP 5.000% 01/25/18		09/01/2011	Paydown		.804,033	.804,033	.816,093	.805,504	.0	(1,472)	.0	(1,472)	.0	.804,033	.0	.0	.0	.26,945	.10/01/2017	1
.31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2011	Paydown		.451,591	.451,591	.444,535	.448,994	.0	2,597	.0	2,597	.0	.451,591	.0	.0	.0	.15,089	.02/25/2018	1
.31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2011	Paydown		.371,129	.371,129	.365,040	.368,962	.0	2,167	.0	2,167	.0	.371,129	.0	.0	.0	.12,261	.02/25/2018	1
.31392X-SH-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2011	Paydown		.264,917	.264,917	.259,950	.262,029	.0	2,887	.0	2,887	.0	.264,917	.0	.0	.0	.9,658	.10/15/2032	1
.31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2011	Paydown		.383,574	.383,574	.392,504	.385,601	.0	(2,028)	.0	(2,028)	.0	.383,574	.0	.0	.0	.12,771	.02/01/2018	1
.31394A-08-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		09/01/2011	Paydown		.384,451	.384,451	.374,900	.381,586	.0	2,865	.0	2,865	.0	.384,451	.0	.0	.0	.11,490	.06/25/2018	1
.313970-T2-4	FNMR 2010-157 NA 3.500% 03/25/37		09/01/2011	Paydown		.65,122	.65,122	.65,839	.65,122	.0	(.717)	.0	(.717)	.0	.65,122	.0	.0	.0	.1,330	.03/01/2019	1
.31398G-BE-8	FNMR 2009-102 DV 4.500% 03/25/28		09/01/2011	Paydown		.50,122	.50,122	.50,795	.50,716	.0	(.595)	.0	(.595)	.0	.50,122	.0	.0	.0	.1,504	.03/01/2016	1
.31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2011	Paydown		.533,585	.533,585	.542,173	.542,127	.0	(8,541)	.0	(8,541)	.0	.533,585	.0	.0	.0	.12,781	.12/01/2025	1
.38377T-WE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2011	Paydown		.22,925	.22,925	.23,910	.0	.0	(.985)	.0	(.985)	.0	.22,925	.0	.0	.0	.516	.07/01/2020	1
.40064N-AQ-1	GUADALUPE-BLANCO RIV AUTH TEX WATER 5.500% 08/15/20		08/15/2011	Redemption 100.0000		.85,000	.85,000	.86,063	.85,468	.0	(.468)	.0	(.468)	.0	.85,000	.0	.0	.0	.4,675	.08/15/2020	1Z*
.88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		09/12/2011	Paydown		.1,929	.1,929	.1,790	.1,895	.0	.34	.0	.34	.0	.1,929	.0	.0	.0	.116	.09/01/2018	1
3199999. Bonds - U.S. Special Revenues						4,441,656	4,441,656	4,421,606	4,269,424	0	5,985	0	5,985	0	4,441,656	0	0	0	146,290	XXX	XXX
.00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		09/30/2011	Redemption 100.0000		.22,000	.22,000	.22,000	.22,000	.0	.0	.0	.0	.0	.22,000	.0	.0	.0	.1,134	.06/30/2022	3
.01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2011	Redemption 100.0000		.177	.177	.195	.1,307	.0	(1,129)	.0	(1,129)	.0	.177	.0	.0	.0	.999	.12/31/2019	1FE
.054937-AC-1	BB&T CORPORATION 6.500% 08/01/11		08/01/2011	Maturity		.1,600,000	.1,600,000	.1,731,664	.1,610,490	.0	(10,490)	.0	(10,490)	.0	.1,600,000	.0	.0	.0	.104,000	.08/01/2011	1FE
.055360-CZ-2	BCRR 2010-LEAF 38A 4.230% 08/22/32		09/22/2011	Paydown		.139,709	.139,709	.139,709	.139,709	.0	.0	.0	.0	.0	.139,709	.0	.0	.0	.3,873	.08/22/2032	1Z*
.12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2011	Redemption 100.0000		.38,198	.38,198	.38,198	.38,198	.0	.0	.0	.0	.0	.38,198	.0	.0	.0	.3,152	.01/15/2021	1Z*
.126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2011	Redemption 100.0000		.269,745	.269,745	.266,894	.267,132	.0	2,613	.0	2,613	.0	.269,745	.0	.0	.0	.16,862	.01/15/2023	1FE
.12667F-JL-0	CIALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2011	Paydown		.146,180	.146,180	.147,276	.147,206	.0	(1,026)	.0	(1,026)	.0	.146,180	.0	.0	.0	.4,872	.06/01/2019	1Z*
.126694-HK-7	CIVIL 2005-25 A6 5.500% 11/25/35		09/01/2011	Paydown		.90,692	.90,692	.89,076	.89,636	.0	1,055	.0	1,055	.0	.90,692	.0	.0	.0	.3,236	.11/25/2035	1Z*
.141781-AR-5	CARGILL INC 4.375% 06/01/13		07/01/2011	Taxable Exchange		.9,871	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	9,871	.9,871	.0	.06/01/2013	1FE
.141781-AY-0	CARGILL INC 4.307% 05/14/21		07/01/2011	Taxable Exchange		.3,183,408	.3,219,000	.3,183,408	.0	.0	.0	.0	.0	.0	.3,183,408	.0	.0	.0	.30,545	.05/14/2021	1FE
.141784-0G-0	CARGILL INC 5.200% 01/21/13		07/01/2011	Taxable Exchange		.12,570	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	12,570	.12,570	.52,000	.01/21/2013	1FE
.17285T-AD-8	CITADEL BROADCASTING CORP 7.750% 12/15/18		09/16/2011	Call 107.7500		.53,875	.50,000	.50,000	.50,000	.0	.0	.0	.0	.0	.50,000	.0	3,875	3,875	.2,971	.12/15/2018	3FE
.172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		09/01/2011	Paydown		.128,638	.128,638	.130,648	.130,654	.0	(2,016)	.0	(2,016)	.0	.128,638	.0	.0	.0	.5,066	.05/01/2012	1Z*
.221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2011	Redemption 100.0000		.14,586	.14,586	.14,586	.14,586	.0	.0	.0	.0	.0	.14,586	.0	.0	.0	.1,021	.07/15/2026	4Z*
.22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2011	Paydown		.4,201	.4,201	.4,201	.4,195	.0	.5	.0	.5	.0	.4,201	.0	.0	.0	.176	.07/15/2037	4Z*
.226566-AK-3	CRICKET COMMUNICATIONS I 7.750% 05/15/16		07/05/2011	DEUTSCHE BANK		.130,845	.122,000	.117,540	.118,112	.0	.302	.0	.302	.0	.118,413	.0	12,432	12,432	.6,119	.05/15/2016	4FE

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	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	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22 .....	.....	08/10/2011	Redemption 100.0000		..85,670	..85,670	..85,964	..85,940	.....0	.....(270)	.....0	.....(270)	.....0	..85,670	.....0	.....0	.....0	..5,844	..08/10/2022	3Z*
..28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30 .....	.....	08/11/2011	Redemption 100.0000		..38,518	..38,518	..38,518	..38,518	.....0	.....0	.....0	.....0	.....0	..38,518	.....0	.....0	.....0	..2,006	..02/11/2030	1Z*
..28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31 .....	.....	07/22/2011	Redemption 100.0000		..39,512	..39,512	..39,512	.....0	.....0	.....0	.....0	.....0	.....0	..39,512	.....0	.....0	.....0	..923	..01/19/2031	1Z*
..302051-AP-2	EXIDE TECHNOLOGIES 8.625% 02/01/18 .....	.....	09/19/2011	Tax Free Exchange		..175,856	..172,000	..175,960	.....0	.....0	.....(104)	.....0	.....(104)	.....0	..175,856	.....0	.....0	.....0	..9,643	..02/01/2018	4FE
..31620R-AA-3	FIDELITY NATIONAL TITLE 7.300% 08/15/11 .....	.....	08/15/2011	Various		3,800,000	3,800,000	4,062,065	3,832,411	.....0	.....(32,411)	.....0	.....(32,411)	.....0	3,800,000	.....0	.....0	.....0	..277,400	..08/15/2011	2FE
..337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35 .....	.....	09/01/2011	Paydown		..75,826	..75,826	..80,482	..78,993	.....0	.....(3,167)	.....0	.....(3,167)	.....0	..75,826	.....0	.....0	.....0	..3,440	..04/01/2013	1Z*
..337738-AF-5	FISERV INC 6.125% 11/20/12 .....	.....	07/14/2011	Call 107.4150		2,148,300	2,000,000	1,999,060	1,999,449	.....0	.....74	.....0	.....74	.....0	1,999,524	.....148,776	..148,776	..148,776	..79,630	..11/20/2012	2FE
..337756-AB-6	FISHER COMMUNICATIONS INC 8.625% 09/15/14 .....	.....	07/06/2011	Call 102.8750		..5,144	..5,000	..5,163	..5,063	.....0	.....(19)	.....0	.....(19)	.....0	..5,045	.....0	..99	..99	..349	..09/15/2014	4FE
..36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35 .....	.....	09/01/2011	Paydown		..96,909	..96,909	..94,699	..95,517	.....0	..1,393	.....0	..1,393	.....0	..96,909	.....0	.....0	.....0	..3,528	..12/25/2035	1Z*
..36228F-2R-6	6.500% 05/25/34 .....	.....	09/01/2011	Paydown		..21,986	..21,986	..20,997	..21,191	.....0	.....795	.....0	.....795	.....0	..21,986	.....0	.....0	.....0	..966	..05/25/2034	1Z*
..36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43 .....	.....	09/01/2011	Paydown		..27,309	..27,309	..28,128	..28,082	.....0	.....(773)	.....0	.....(773)	.....0	..27,309	.....0	.....0	.....0	..668	..05/01/2020	1Z*
..368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15 .....	.....	08/28/2011	Various		..435,812	..435,812	..439,979	..437,136	.....0	.....(1,324)	.....0	.....(1,324)	.....0	..435,812	.....0	.....0	.....0	..32,686	..02/28/2015	3Z*
..393505-LV-2	GREEN TREE FINANCIAL CORP SER 1996-2 CL A4 7.200% 04/15/27 .....	.....	09/15/2011	Paydown		..19,675	..19,675	..19,666	..19,674	.....0	.....0	.....0	.....0	.....0	..19,675	.....0	.....0	.....0	..942	..04/15/2027	1Z*
..404119-BA-6	HCA INC 9.625% 11/15/16 .....	.....	07/27/2011	J P MORGAN SEC HI-YIELD		..17,120	..16,000	..17,040	..16,835	.....0	.....(110)	.....0	.....(110)	.....0	..16,725	.....0	..395	..395	..1,087	..11/15/2016	3FE
..431318-AF-1	HILCORP ENERGY 9.000% 06/01/16 .....	.....	07/14/2011	Call 104.5000		..86,735	..83,000	..86,735	..85,320	.....0	.....(329)	.....0	.....(329)	.....0	..84,992	.....0	..1,743	..1,743	..4,627	..06/01/2016	4FE
..46625J-JC-5	JP MORGAN CHASE & CO 4.350% 08/15/21 .....	.....	09/19/2011	J P MORGAN SEC FIXED INC		..5,157,350	..5,000,000	4,996,750	.....0	.....(179)	.....0	.....0	.....(179)	.....0	4,996,571	.....0	..160,779	..160,779	..25,375	..08/15/2021	1FE
..46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47 .....	.....	09/01/2011	Paydown		..132,690	..132,690	..141,958	..141,494	.....0	.....(8,803)	.....0	.....(8,803)	.....0	..132,690	.....0	.....0	.....0	..4,236	..06/01/2016	1Z*
..485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21 .....	.....	09/29/2011	Redemption 100.0000		..1,412	..1,412	..1,412	..1,412	.....0	.....0	.....0	.....0	.....0	..1,412	.....0	.....0	.....0	..80	..03/29/2021	2FE
..491674-BD-8	KU ENERGY CORP 3.250% 11/01/20 .....	.....	07/07/2011	Tax Free Exchange		1,934,480	2,000,000	1,932,450	996,236	.....0	..2,015	.....0	..2,015	.....0	1,934,480	.....0	.....0	.....0	..41,708	..11/01/2020	1FE
..491674-BF-3	KU ENERGY CORP 5.125% 11/01/40 .....	.....	07/07/2011	Tax Free Exchange		5,227,794	5,425,000	5,226,953	.....0	.....0	.....841	.....0	.....841	.....0	5,227,794	.....0	.....0	.....0	..178,403	..11/01/2040	1FE
..49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18 .....	.....	09/30/2011	Various		..47,625	..48,920	..48,354	..48,354	.....0	.....(729)	.....0	.....(729)	.....0	..47,625	.....0	.....0	.....0	..1,554	..04/30/2018	1Z*
..52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27 .....	.....	09/11/2011	Paydown		..60,737	..60,737	..60,784	..60,717	.....0	.....20	.....0	.....20	.....0	..60,737	.....0	.....0	.....0	..1,525	..10/11/2011	1Z*
..570506-AM-7	MARKIWEST ENERGY PART/FIN 6.750% 11/01/20 .....	.....	07/01/2011	CIBC WORLD MARKET		..155,250	..150,000	..150,000	..150,000	.....0	.....0	.....0	.....0	.....0	..150,000	.....0	..5,250	..5,250	..6,891	..11/01/2020	3FE
..57643M-HD-9	MASTR 2004-10 CL 444 5.500% 11/25/34 .....	.....	09/01/2011	Paydown		..26,346	..26,346	..23,184	..23,764	.....0	..2,582	.....0	..2,582	.....0	..26,346	.....0	.....0	.....0	..1,037	..11/25/2034	1Z*
..589400-AA-8	MERCURY GENERAL CORP 7.250% 08/15/11 .....	.....	08/15/2011	Maturity		..500,000	..500,000	..538,300	..504,622	.....0	.....(4,622)	.....0	.....(4,622)	.....0	..500,000	.....0	.....0	.....0	..36,250	..08/15/2011	1FE
..62621D-AA-8	MUNI CORRECTIONS FINANCE 8.470% 08/01/16 .....	.....	08/01/2011	Various		..147,923	..147,923	..147,923	..147,923	.....0	.....0	.....0	.....0	.....0	..147,923	.....0	.....0	.....0	..12,529	..08/01/2016	2FE
..62875U-AA-3	NBC UNIVERSAL 5.150% 04/30/20 .....	.....	08/25/2011	Tax Free Exchange		..998,536	..1,000,000	..998,450	..998,565	.....0	.....(29)	.....0	.....(29)	.....0	..998,536	.....0	.....0	.....0	..16,451	..04/30/2020	2FE
..628782-AG-9	NBTY INC 9.000% 10/01/18 .....	.....	07/27/2011	Tax Free Exchange		..417,964	..400,000	..419,375	..150,000	.....0	.....(1,411)	.....0	.....(1,411)	.....0	..417,964	.....0	.....0	.....0	..29,600	..10/01/2018	4FE
..66526H-AW-8	NORTHERN IND PS 7.320% 07/08/11 .....	.....	07/08/2011	Maturity		2,000,000	2,000,000	2,069,940	2,008,485	.....0	.....(8,485)	.....0	.....(8,485)	.....0	2,000,000	.....0	.....0	.....0	..82,553	..07/08/2011	2FE
..681936-AW-0	OMEGA HEALTHCARE 6.750% 10/15/22 .....	.....	07/14/2011	Tax Free Exchange		..123,771	..125,000	..123,730	..123,729	.....0	.....42	.....0	.....42	.....0	..123,771	.....0	.....0	.....0	..6,563	..10/15/2022	3FE
..681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22 .....	.....	08/01/2011	DEUTSCHE BANK		..22,055	..22,000	..21,784	.....0	.....0	.....1	.....0	.....1	.....0	..21,785	.....0	..270	..270	..450	..10/15/2022	3FE
..68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16 .....	.....	07/12/2011	Redemption 100.0000		..15,949	..15,949	..15,949	..15,949	.....0	.....0	.....0	.....0	.....0	..15,949	.....0	.....0	.....0	..715	..07/12/2016	1.....
..693492-AC-4	PINAFORE LLC/INC 9.000% 10/01/18 .....	.....	09/02/2011	Call 103.0000		..10,300	..10,000	..10,000	..10,000	.....0	.....0	.....0	.....0	.....0	..10,000	.....0	..300	..300	..833	..10/01/2018	4FE
..69349H-AB-3	PNM RESOURCES INC 9.250% 05/15/15 .....	.....	07/19/2011	SEAPORT GROUP LLC		..279,063	..250,000	..257,840	..255,405	.....0	.....(598)	.....0	.....(598)	.....0	..254,807	.....0	..24,256	..24,256	..15,866	..05/15/2015	3FE
..693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15 .....	.....	07/01/2011	Redemption 100.0000		..20,955	..20,955	..20,745	..20,424	.....0	.....531	.....0	.....531	.....0	..20,955	.....0	.....0	.....0	..2,760	..12/30/2015	2FE
..716495-AM-8	PETROHAWK ENERGY CORP 6.250% 06/01/19 .....	.....	09/26/2011	Tax Free Exchange		..247,530	..248,000	..247,520	.....0	.....0	.....10	.....0	.....10	.....0	..247,530	.....0	.....0	.....0	..5,425	..06/01/2019	4FE
..74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15 .....	.....	09/19/2011	Redemption 100.0000		..78,421	..78,421	..76,619	..68,753	.....0	..9,668	.....0	..9,668	.....0	..78,421	.....0	.....0	.....0	..2,273	..05/12/2015	1FE
..74835N-AK-1	QUESTAR PIPELINE CO 6.570% 09/26/11 .....	.....	09/26/2011	Redemption 100.0000		..500,000	..500,000	..539,820	..504,364	.....0	.....(4,364)	.....0	.....(4,364)	.....0	..500,000	.....0	.....0	.....0	..26,919	..09/26/2011	1FE
..760759-AC-4	REPUBLIC SERVICES INC 6.750% 08/15/11 .....	.....	08/15/2011	Maturity		1,500,000	1,500,000	1,566,615	1,505,689	.....0	.....(5,689)	.....0	.....(5,689)	.....0	1,500,000	.....0	.....0	.....0	..101,250	..08/15/2011	2FE
..79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33 .....	.....	09/01/2011	Paydown		..95,933	..95,933	..94,014	..94,510	.....0	..1,423	.....0	..1,423	.....0	..95,933	.....0	.....0	.....0	..4,153	..09/25/2033	1Z*
..81775*-AA-7	SES Global SA Sr Note 5.290% 09/30/13 .....	.....	09/30/2011	Redemption 100.0000		..285,714	..285,714	..285,714	..285,714	.....0	.....0	.....0	.....0	.....0	..285,714	.....0	.....0	.....0	..15,114	..09/30/2013	2.....
..87612B-AE-2	TARGA RESOURCES PARTNERS 7.875% 10/15/18 .....	.....	08/16/2011	Tax Free Exchange		..29,000	..29,000	..29,000	..29,000	.....0	.....0	.....0	.....0	.....0	..29,000	.....0	.....0	.....0	..2,303	..10/15/2018	4FE
..880314-AA-7	TENASKA WASHINGTON PART 6.790% 09/23/11 .....	.....	09/23/2011	Redemption 100.0000		..105,820	..105,820	..105,820	..105,820	.....0	.....0	.....0	.....0	.....0	..105,820	.....0	.....0	.....0	..7,185	..09/23/2011	3Z*
..880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24 .....	.....	09/30/2011	Various		..27,676	..27,676	..27,646	..27,258	.....0	.....418	.....0	.....418	.....0	..27,676	.....0	.....0	.....0	..1,858	..03/30/2024	2Z*

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2011	Redemption 100.0000																	
..893647-AN-7	TRANSDIGM INC 7.750% 12/15/18		09/21/2011	Tax Free Exchange		14,866	14,866	14,821	14,823	.0	.42	.0	.42	.0	14,866	.0	.0	.0	.683	03/30/2023	3Z*
..911365-AU-8	NA UNITED RENTALS 9.250% 12/15/19		07/26/2011	CITIGROUP GLOBAL MKTS		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	29,816	12/15/2018	4FE
				Redemption 100.0000		8,980	8,000	8,620	.0	.0	(7)	.0	(7)	.0	8,613	.0	.367	.367	.90	12/15/2019	4FE
..92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		07/30/2011			15,548	15,548	15,688	15,685	.0	(136)	.0	(136)	.0	15,548	.0	.0	.0	.592	04/30/2024	1
..934548-AE-8	WARNER MUSIC GROUP 7.375% 04/15/14		07/21/2011	TENDER OFFER		121,835	120,000	119,100	119,518	.0	.70	.0	.70	.0	119,588	.0	2,247	2,247	6,785	04/15/2014	4FE
..948741-AD-5	WEINGARTEN REALTY INVST 7.000% 07/15/11		07/15/2011			2,000,000	2,000,000	1,997,180	2,004,509	.0	(4,509)	.0	(4,509)	.0	2,000,000	.0	.0	.0	140,000	07/15/2011	2FE
..949800-AA-6	WFMS 2003-M A1 4.680% 12/25/33		09/01/2011	Paydown		70,930	70,930	72,881	72,848	.0	(1,918)	.0	(1,918)	.0	70,930	.0	.0	.0	2,263	11/01/2033	1Z*
..952355-AG-0	WEST CORP 8.625% 10/01/18		08/26/2011	Tax Free Exchange		308,807	304,000	309,558	309,330	.0	(524)	.0	(524)	.0	308,807	.0	.0	.0	23,380	10/01/2018	4FE
..06415C-AA-7	BANK OF NOVA SCOTIA 2.150% 08/03/16	A	08/08/2011	SCOTIA		5,094,200	5,000,000	4,997,650	.0	.0	(2)	.0	(2)	.0	4,997,648	.0	96,552	96,552	2,389	08/03/2016	1FE
				Redemption 100.0000																	
..C1466*-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	09/03/2011			21,050	21,050	21,050	21,050	.0	.0	.0	.0	.0	21,050	.0	.0	.0	1,139	03/03/2024	2
..10510*-AA-8	Brambles Ind Ltd PRIVATE PLACEMENT 5.390%	R	08/04/2011	Maturity		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	26,950	08/04/2011	2
..78572M-AC-9	SABMILLER PLC 6.200% 07/01/11	F	07/01/2011	Maturity		1,500,000	1,500,000	1,520,190	1,502,821	.0	(2,821)	.0	(2,821)	.0	1,500,000	.0	.0	.0	93,000	07/01/2011	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						43,225,577	43,022,938	43,385,316	22,716,125	0	(74,094)	0	(74,094)	0	42,745,795	0	479,782	479,782	1,618,711	XXX	XXX
..15159*-AA-5	Center Plaza Associates 8.800% 12/01/13		09/01/2011	Redemption 100.0000		7,419	7,419	7,419	7,419	.0	.0	.0	.0	.0	7,419	.0	.0	.0	.436	12/01/2013	1
..94978*-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2011	Redemption 100.0000		13,692	13,692	13,692	13,692	.0	.0	.0	.0	.0	13,692	.0	.0	.0	.676	01/10/2024	2
4199999. Bonds - Credit Tenant Loans						21,111	21,111	21,111	21,111	0	0	0	0	0	21,111	0	0	0	1,112	XXX	XXX
8399997. Total - Bonds - Part 4						50,783,287	50,522,887	50,901,288	30,041,153	0	(70,899)	0	(70,899)	0	50,278,365	0	504,922	504,922	1,843,106	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						50,783,287	50,522,887	50,901,288	30,041,153	0	(70,899)	0	(70,899)	0	50,278,365	0	504,922	504,922	1,843,106	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..31339*-10-7	FHLB		07/01/2011	CALLED	596,000	59,600	59,600	59,600	59,600	.0	.0	.0	.0	.0	59,600	.0	.0	.0	.377	A	
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						59,600	XXX	59,600	59,600	0	0	0	0	0	59,600	0	0	0	.377	XXX	XXX
..52055*-10-1	LLIA		08/30/2011	ADJUSTMENT	100,000	93,585	93,585	536,969	536,969	(443,384)	.0	.0	(443,384)	.0	93,585	.0	.0	.0	300,000		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						93,585	XXX	93,585	536,969	(443,384)	0	0	(443,384)	0	93,585	0	0	0	300,000	XXX	XXX
9799997. Total - Common Stocks - Part 4						153,185	XXX	153,185	596,569	(443,384)	0	0	(443,384)	0	153,185	0	0	0	300,377	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						153,185	XXX	153,185	596,569	(443,384)	0	0	(443,384)	0	153,185	0	0	0	300,377	XXX	XXX
9899999. Total - Preferred and Common Stocks						153,185	XXX	153,185	596,569	(443,384)	0	0	(443,384)	0	153,185	0	0	0	300,377	XXX	XXX
9999999 - Totals						50,936,472	XXX	51,054,473	30,637,722	(443,384)	(70,899)	0	(514,283)	0	50,431,550	0	504,922	504,922	2,143,483	XXX	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective								0		0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	0	7,275,000	1176.190	552,360	0	0	71,371		71,371	(762,617)	0	0	0	0	100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	0	6,075,000	1176.190	461,249	0	0	59,599		59,599	(636,825)	0	0	0	0	100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	0	1,125,000	1176.190	47,548	0	0	79,570		79,570	(87,905)	0	0	0	0	100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	0	1,000,000	1176.190	42,262	0	0	70,728		70,728	(12,984)	0	0	0	0	100/96	
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	0	4,350,000	1176.190	85,695	0	0	0		0	(74,411)	0	0	0	0	100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	0	7,075,000	1197.750	507,731	0	0	123,163		123,163	(616,995)	0	0	0	0	100/102	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	0	7,000,000	1197.750	502,349	0	0	121,858		121,858	(610,454)	0	0	0	0	100/102	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	0	4,700,000	1197.750	92,590	0	0	0		0	(139,120)	0	0	0	0	100/102	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	0	1,850,000	1197.750	75,093	0	0	86,275		86,275	(34,419)	0	0	0	0	100/102	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	0	1,425,000	1197.750	57,844	0	0	66,455		66,455	(30,612)	0	0	0	0	100/102	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	7,475,000	1235.230	485,092	0	0	111,325		111,325	(533,315)	0	0	0	0	100/110	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	6,175,000	1235.230	400,728	0	0	91,964		91,964	(440,565)	0	0	0	0	100/110	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	2,950,000	1235.230	49,855	0	0	0		0	(56,935)	0	0	0	0	100/110	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	1,900,000	1235.230	45,600	0	0	0		0	(53,960)	0	0	0	0	100/110	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	1,625,000	1235.230	59,093	0	0	18,600		18,600	(65,892)	0	0	0	0	100/110	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	0	1,050,000	1235.230	38,184	0	0	12,018		12,018	(42,577)	0	0	0	0	100/110	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	8,450,000	1295.020	0	510,578	0	78,356		78,356	(432,222)	0	0	0	0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	4,600,000	1295.020	0	277,948	0	42,655		42,655	(235,293)	0	0	0	0	100/94	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	3,125,000	1295.020	0	74,062	0	0		0	(74,062)	0	0	0	0	100/94	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	2,650,000	1295.020	0	85,061	0	767		767	(84,294)	0	0	0	0	100/94	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	1,600,000	1295.020	0	34,240	0	0		0	(34,240)	0	0	0	0	100/94	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	1,450,000	1295.020	0	46,543	0	419		419	(46,124)	0	0	0	0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	6,950,000	1328.010	0	365,499	0	56,686		56,686	(308,813)	0	0	0	0	100/91	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	6,000,000	1328.010	0	315,539	0	48,938		48,938	(266,601)	0	0	0	0	100/91	
Clquet	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	2,025,000	1328.010	0	45,562	0	0		0	(45,562)	0	0	0	0	100/91	
Clquet	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	1,625,000	1328.010	0	39,162	0	0		0	(39,162)	0	0	0	0	100/91	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	1,350,000	1328.010	0	38,630	0	94		94	(38,536)	0	0	0	0	100/91	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	800,000	1328.010	0	22,892	0	55		55	(22,837)	0	0	0	0	100/91	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	11,100,000	1281.870	0	739,360	0	216,537		216,537	(522,823)	0	0	0	0	100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	9,600,000	1281.870	0	639,447	0	187,275		187,275	(452,172)	0	0	0	0	100/96	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	4,775,000	1281.870	0	112,690	0	955		955	(111,735)	0	0	0	0	100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	2,260,000	1281.870	0	86,100	0	4,840		4,840	(81,260)	0	0	0	0	100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	1,450,000	1281.870	0	55,241	0	3,106		3,106	(52,135)	0	0	0	0	100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	02/15/2012	0	850,000	1328.010	0	51,771	0	6,969		6,969	(44,802)	0	0	0	0	100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	10,150,000	1319.680	0	610,572	0	158,297		158,297	(452,275)	0	0	0	0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	8,350,000	1319.680	0	502,293	0	130,225		130,225	(372,068)	0	0	0	0	100/94	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	2,350,000	1319.680	0	77,838	0	2,044		2,044	(75,794)	0	0	0	0	100/94	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	1,900,000	1319.680	0	62,933	0	1,653		1,653	(61,280)	0	0	0	0	100/94	
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	8,650,000	1319.680	0	224,900	0	1,730		1,730	(223,170)	0	0	0	0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	14,200,000	1329.470	0	854,297	0	234,410		234,410	(619,887)	0	0	0	0	100/92	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	4,950,000	1329.470	0	297,800	0	81,713		81,713	(216,087)	0	0	0	0	100/92	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	6,975,000	1329.470	0	419,628	0	115,141		115,141	(304,487)	0	0	0	0	100/92	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	2,150,000	1329.470	0	70,791	0	2,243		2,243	(68,548)	0	0	0	0	100/92	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	1,150,000	1329.470	0	37,865	0	1,200		1,200	(36,665)	0	0	0	0	100/92	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	1,425,000	1329.470	0	46,919	0	1,487		1,487	(45,432)	0	0	0	0	100/92	
cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	6,075,000	1329.470	0	152,482	0	1,823		1,823	(150,660)	0	0	0	0	100/92	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	2,450,000	1265.420	0	150,478	0	85,464		85,464	(65,014)	0	0	0	0	100/97	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	5,900,000	1265.420	0	362,376	0	205,811		205,811	(156,565)	0	0	0	0	100/97	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	3,300,000	1265.420	0	202,684	0	115,114		115,114	(87,570)	0	0	0	0	100/97	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	5,600,000	1265.420	0	343,950	0	195,346		195,346	(148,604)	0	0	0	0	100/97	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,225,000	1265.420	0	42,618	0	9,837		9,837	(32,781)	0	0	0	0	100/97	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,300,000	1265.420	0	45,227	0	10,439		10,439	(34,788)	0	0	0	0	100/97	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,975,000	1265.420	0	68,710	0	15,860		15,860	(52,850)	0	0	0	0	100/97	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	3,875,000	1265.420	0	81,062	0	8,913		8,913	(82,150)	0	0	0	0	100/97	
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,925,000	1265.420	0	39,270	0	2,503		2,503	(36,768)	0	0	0	0	100/97	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	3,175,000	1316.140	0	194,460	0	78,613		78,613	(115,847)	0	0	0	0	100/93	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	8,850,000	1316.140	0	542,040	0	219,125		219,125	(322,915)	0	0	0	0	100/93	
Point to Point	Index/Annuity	N/A	Equity/Index																			

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
	Description																					
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	2,150,000	1316.140	.0	73,172	.0	8,108		8,108	(65,064)	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	1,850,000	1316.140	.0	63,276	.0	6,977		6,977	(56,299)	.0	.0	.0	.0		100/93
Cliquet	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	5,250,000	1316.140	.0	124,350	.0	6,300		6,300	(118,050)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	1,450,000	1204.490	.0	113,574	.0	92,180		92,180	(21,394)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	10,475,000	1204.490	.0	820,475	.0	665,919		665,919	(154,556)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	6,855,000	1204.490	.0	536,931	.0	435,788		435,788	(101,143)	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	2,650,000	1204.490	.0	127,435	.0	72,889		72,889	(54,546)	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	950,000	1204.490	.0	45,684	.0	26,130		26,130	(19,554)	.0	.0	.0	.0		100/93
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	2,150,000	1204.490	.0	42,570	.0	16,340		16,340	(26,230)	.0	.0	.0	.0		100/93
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	4,150,000	1204.490	.0	91,300	.0	39,425		39,425	(51,875)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	2,675,000	1209.110	.0	238,179	.0	172,736		172,736	(65,443)	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	10,100,000	1209.110	.0	899,295	.0	652,198		652,198	(247,097)	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	10,070,000	1209.110	.0	896,624	.0	650,261		650,261	(246,363)	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	3,250,000	1209.110	.0	289,377	.0	97,929		97,929	(191,448)	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	2,135,000	1209.110	.0	119,457	.0	64,332		64,332	(55,125)	.0	.0	.0	.0		100/96
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	3,550,000	1209.110	.0	46,505	.0	18,460		18,460	(28,045)	.0	.0	.0	.0		100/96
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	4,350,000	1209.110	.0	84,390	.0	43,935		43,935	(40,455)	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/17/2011	12/22/2012	.800	961,600	1200.000	.0	93,639	.0	77,410		77,410	(16,229)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	12/17/2011	.800	958,136	1200.000	.0	77,904	.0	25,510		25,510	(75,584)	.0	.0	.0	.0		100/102
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	150,000	1176.190	.0	6,339	.0	10,724		10,724	(721)	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	250,000	1197.750	.0	10,148	.0	12,055		12,055	(5,450)	.0	.0	.0	.0		100/102
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	250,000	1235.230	.0	9,091	.0	3,259		3,259	(10,569)	.0	.0	.0	.0		100/110
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	270,000	1295.020	.0	8,666	.0	102		102	(8,564)	.0	.0	.0	.0		100/94
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	10,000	1328.010	.0	286	.0	1		1	(285)	.0	.0	.0	.0		100/91
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	03/05/2012	.0	950,000	1321.150	.0	41,135	.0	246		246	(40,889)	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	40,000	1319.680	.0	1,324	.0	32		32	(1,292)	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	150,000	1329.470	.0	9,024	.0	2,565		2,565	(6,459)	.0	.0	.0	.0		100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	40,000	1329.470	.0	1,317	.0	41		41	(1,276)	.0	.0	.0	.0		100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	60,000	1265.420	.0	2,087	.0	481		481	(1,606)	.0	.0	.0	.0		100/97
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	50,000	1316.140	.0	3,062	.0	1,273		1,273	(1,789)	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	215,000	1316.140	.0	7,317	.0	838		838	(6,479)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	45,000	1204.490	.0	3,524	.0	2,913		2,913	(611)	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	160,000	1204.490	.0	7,694	.0	4,485		4,485	(3,209)	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	30,000	1209.110	.0	2,671	.0	1,972		1,972	(699)	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	290,000	1209.110	.0	16,226	.0	8,946		8,946	(7,280)	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/16/2010	12/16/2011	.300	324,309	1125.000	.0	29,190	.0	20,889		20,889	(33,009)	.0	.0	.0	.0		100/93
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	225,000	1205.590	.0	14,779	.0	926		926	(21,229)	.0	.0	.0	.0		100/96
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	150,000	1176.190	.0	6,370	.0	10,609		10,609	(601)	.0	.0	.0	.0		100/96
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	400,000	1227.690	.0	24,607	.0	4,104		4,104	(31,413)	.0	.0	.0	.0		100/102
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	300,000	1197.750	.0	12,182	.0	13,991		13,991	(6,480)	.0	.0	.0	.0		100/102
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	500,000	1281.540	.0	11,890	.0	330		330	(16,546)	.0	.0	.0	.0		100/110
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	160,000	1271.000	.0	8,744	.0	1,583		1,583	(9,948)	.0	.0	.0	.0		100/110
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	60,000	1295.020	.0	1,915	.0	19		19	(1,896)	.0	.0	.0	.0		100/94
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	475,000	1394.410	.0	16,051	.0	1,605		1,605	(14,446)	.0	.0	.0	.0		100/91
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	275,000	1328.010	.0	7,833	.0	22		22	(7,811)	.0	.0	.0	.0		100/91
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	225,000	1301.100	.0	13,567	.0	3,715		3,715	(9,852)	.0	.0	.0	.0		100/96
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	325,000	1281.870	.0	12,429	.0	734		734	(11,695)	.0	.0	.0	.0		100/96
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	680,000	1389.620	.0	27,299	.0	4,972		4,972	(22,327)	.0	.0	.0	.0		100/94
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	325,000	1319.680	.0	10,817	.0	304		304	(10,513)	.0	.0	.0	.0		100/94
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	300,000	1362.710	.0	14,990	.0	3,672		3,672	(11,318)	.0	.0	.0	.0		100/92
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	650,000	1373.340	.0	13,249	.0	155		155	(13,094)	.0	.0	.0	.0		100/92
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	300,000	1297.060	.0	15,385	.0	8,313		8,313	(7,072)	.0	.0	.0	.0		100/97
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	275,000	1265.420	.0	9,580	.0	2,282		2,282	(7,298)	.0	.0	.0	.0		100/97
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1374.050	.0	23,239	.0	8,082		8,082	(15,157)	.0	.0	.0	.0		100/93
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1354.970	.0	11,923	.0	889		889	(11,034)	.0	.0	.0	.0		100/93
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	215,000	1234.600	.0	14,658	.0	11,498		11,498	(3,160)	.0	.0	.0	.0		100/93
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	325,000	1204.490	.0	15,689	.0	9,134		9,134	(6,555)	.0	.0	.0	.0		100/93
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	350,000	1269.570	.0	24,376	.0	15,924		15,924	(8,452)	.0	.0	.0	.0		100/96
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/																	

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	1,475,000	1205.590	96,884	.0	.0	6,070		6,070	(143,431)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	6,550,000	1233.680	390,466	.0	.0	59,269		59,269	(522,777)	.0	.0	.0	.0		100/102
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	6,425,000	1221.710	407,803	.0	.0	76,740		76,740	(532,196)	.0	.0	.0	.0		100/102
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	5,075,000	1233.680	280,207	.0	.0	45,922		45,922	(405,052)	.0	.0	.0	.0		100/102
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	1,925,000	1227.690	118,423	.0	.0	19,749		19,749	(156,962)	.0	.0	.0	.0		100/102
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	9,275,000	1272.290	489,364	.0	.0	83,399		83,399	(585,725)	.0	.0	.0	.0		100/110
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	5,725,000	1259.320	325,132	.0	.0	62,626		62,626	(381,905)	.0	.0	.0	.0		100/110
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	3,550,000	1266.110	194,015	.0	.0	35,123		35,123	(230,200)	.0	.0	.0	.0		100/110
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012	.0	12,775,000	1333.870	64,917	.0	.0	64,917		64,917	(552,220)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012	.0	7,125,000	1327.400	357,576	.0	.0	40,488		40,488	(317,088)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/18/2012	.0	5,550,000	1320.920	289,264	.0	.0	35,151		35,151	(254,113)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	8,575,000	1367.850	347,790	.0	.0	40,686		40,686	(307,104)	.0	.0	.0	.0		100/91
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	5,925,000	1353.910	263,691	.0	.0	34,059		34,059	(229,632)	.0	.0	.0	.0		100/91
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	2,425,000	1361.210	102,827	.0	.0	12,475		12,475	(90,352)	.0	.0	.0	.0		100/91
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	9,250,000	1320.330	502,031	.0	.0	120,816		120,816	(381,215)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	6,050,000	1307.510	351,584	.0	.0	91,416		91,416	(260,168)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	4,975,000	1320.330	270,011	.0	.0	64,980		64,980	(205,031)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	1,550,000	1313.920	87,060	.0	.0	21,794		21,794	(65,266)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	925,000	1301.100	55,601	.0	.0	15,272		15,272	(40,329)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	10,475,000	1359.270	503,523	.0	.0	107,990		107,990	(395,533)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	4,500,000	1359.270	216,310	.0	.0	46,392		46,392	(169,918)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	1,775,000	1339.480	95,593	.0	.0	23,366		23,366	(72,227)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	7,975,000	1346.070	413,668	.0	.0	97,668		97,668	(316,000)	.0	.0	.0	.0		100/94
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	2,150,000	1352.670	107,375	.0	.0	23,925		23,925	(83,450)	.0	.0	.0	.0		100/94
vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	825,000	1362.710	.0	41,223	.0	10,097		10,097	(31,125)	.0	.0	.0	.0		100/92
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	12,075,000	1369.350	.0	580,772	.0	136,429		136,429	(444,343)	.0	.0	.0	.0		100/92
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	4,500,000	1369.350	.0	216,437	.0	50,843		50,843	(165,594)	.0	.0	.0	.0		100/92
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	750,000	1349.410	.0	40,405	.0	10,535		10,535	(29,870)	.0	.0	.0	.0		100/92
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	5,300,000	1356.060	.0	275,029	.0	69,543		69,543	(205,486)	.0	.0	.0	.0		100/92
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	7,875,000	1303.380	.0	389,186	.0	207,418		207,418	(181,768)	.0	.0	.0	.0		100/97
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	3,375,000	1303.380	.0	166,794	.0	88,894		88,894	(77,900)	.0	.0	.0	.0		100/97
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	7,300,000	1290.730	.0	388,365	.0	212,738		212,738	(175,627)	.0	.0	.0	.0		100/97
vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	1,100,000	1297.060	.0	56,412	.0	30,489		30,489	(25,923)	.0	.0	.0	.0		100/97
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	6,000,000	1355.620	.0	295,288	.0	108,479		108,479	(186,809)	.0	.0	.0	.0		100/93
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	9,000,000	1342.460	.0	477,039	.0	182,379		182,379	(294,660)	.0	.0	.0	.0		100/93
vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	2,475,000	1349.040	.0	126,429	.0	47,400		47,400	(79,029)	.0	.0	.0	.0		100/93
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	6,900,000	1240.620	.0	457,319	.0	354,410		354,410	(102,909)	.0	.0	.0	.0		100/93
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	9,900,000	1228.580	.0	694,190	.0	548,598		548,598	(145,592)	.0	.0	.0	.0		100/93
vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	1,500,000	1234.600	.0	102,266	.0	80,052		80,052	(22,214)	.0	.0	.0	.0		100/93
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	1,200,000	1245.380	.0	92,336	.0	63,170		63,170	(29,166)	.0	.0	.0	.0		100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	16,675,000	1233.290	.0	1,347,716	.0	944,686		944,686	(403,030)	.0	.0	.0	.0		100/96
vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	1,275,000	1239.340	.0	100,553	.0	69,650		69,650	(30,903)	.0	.0	.0	.0		100/96
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,748,008	24,701,126	0	11,251,380	XXX	11,251,380	(24,896,810)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										7,748,008	24,701,126	0	11,251,380	XXX	11,251,380	(24,896,810)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										7,748,008	24,701,126	0	11,251,380	XXX	11,251,380	(24,896,810)	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										7,748,008	24,701,126	0	11,251,380	XXX	11,251,380	(24,896,810)	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	.0	15,625,000	1231.470	(845,931)	.0	.0	(23,273)		(23,273)	1,352,350	.0	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	.0	10,525,000	1226.180	(604,896)	.0	.0	(19,963)		(19,963)	934,608	.0	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	1,475,000	1252.640	(68,564)	.0	.0	(780)		(780)	113,948	.0	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	6,550,000	1246.860	(355,096)	.0	.0	(44,413)		(44,413)	496,329	.0	.0	.0	.0	.0	100/102
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	6,425,000	1253.450	(325,563)	.0	.0	(38,562)		(38,562)	472,119	.0	.0	.0	.0	.0	100/102
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	5,075,000	1254.640	(237,577)	.0	.0	(29,854)		(29,854)	370,718	.0	.0	.0	.0	.0	100/102
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	1,925,000	1275.600	(83,388)	.0	.0	(7,407)		(7,407)	126,844	.0	.0	.0	.0	.0	100/102
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	9,275,000	1287.110	(434,642)	.0	.0	(64,709)		(64,709)	548,363	.0	.0	.0	.0	.0	100/110
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	5,725,000	1295.140	(245,554)	.0	.0	(35,060)		(35,060)	325,263	.0	.0	.0	.0	.0	100/110
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	3,550,000	1315.520	(130,115)	.0	.0	(14,705)		(14,705)	181,526	.0	.0	.0	.0	.0	100/110
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	12,775,000	1348.760	.0	(544,320)	.0	.0	(48,225)		(48,225)	496,095	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	7,125,000	1379.200	.0	(230,039)	.0	.0	(16,705)		(16,705)	213,334	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	5,550,000	1356.530	.0	(216,004)	.0	.0	(18,170)		(18,170)	197,834	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	8,575,000	1385.780	.0	(292,910)	.0	.0	(32,462)		(32,462)	260,448	.0	.0	.0	.0	100/91
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	5,925,000	1393.750	.0	(180,741)	.0	.0	(20,123)		(20,123)	160,618	.0	.0	.0	.0	100/91
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	2,425,000	1414.330	.0	(60,632)	.0	.0	(6,232)		(6,232)	54,400	.0	.0	.0	.0	100/91
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	9,250,000	1333.140	.0	(452,081)	.0	.0	(103,698)		(103,698)	348,383	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	6,050,000	1345.960	.0	(261,439)	.0	.0	(57,776)		(57,776)	203,663	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	4,975,000	1342.760	.0	(226,231)	.0	.0	(48,898)		(48,898)	177,333	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	1,550,000	1365.190	.0	(57,765)	.0	.0	(11,322)		(11,322)	46,443	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	925,000	1360.710	.0	(34,789)	.0	.0	(7,137)		(7,137)	27,652	.0	.0	.0	.0	100/96
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	10,475,000	1372.470	.0	(450,101)	.0	.0	(93,611)		(93,611)	356,490	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	4,500,000	1382.360	.0	(178,060)	.0	.0	(35,683)		(35,683)	142,377	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	1,775,000	1400.180	.0	(56,898)	.0	.0	(11,367)		(11,367)	45,531	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	7,975,000	1380.390	.0	(311,588)	.0	.0	(64,330)		(64,330)	247,258	.0	.0	.0	.0	100/94
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	2,150,000	1405.460	.0	(68,030)	.0	.0	(12,866)		(12,866)	55,164	.0	.0	.0	.0	100/94
Vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	825,000	1415.890	.0	(26,372)	.0	.0	(5,600)		(5,600)	20,772	.0	.0	.0	.0	100/92
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	12,075,000	1382.650	.0	(520,397)	.0	.0	(119,314)		(119,314)	401,083	.0	.0	.0	.0	100/92
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	4,500,000	1392.620	.0	(178,637)	.0	.0	(39,746)		(39,746)	138,891	.0	.0	.0	.0	100/92
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	750,000	1411.230	.0	(24,205)	.0	.0	(5,394)		(5,394)	18,811	.0	.0	.0	.0	100/92
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	5,300,000	1391.290	.0	(207,189)	.0	.0	(48,123)		(48,123)	159,066	.0	.0	.0	.0	100/92
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	7,875,000	1312.870	.0	(356,899)	.0	.0	(190,386)		(190,386)	166,513	.0	.0	.0	.0	100/97
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	3,375,000	1325.530	.0	(138,106)	.0	.0	(73,195)		(73,195)	64,911	.0	.0	.0	.0	100/97
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	7,300,000	1324.890	.0	(292,735)	.0	.0	(158,956)		(158,956)	133,779	.0	.0	.0	.0	100/97
Vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	1,100,000	1347.670	.0	(36,502)	.0	.0	(19,352)		(19,352)	17,150	.0	.0	.0	.0	100/97
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	6,000,000	1363.520	.0	(276,088)	.0	.0	(100,139)		(100,139)	175,949	.0	.0	.0	.0	100/93
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	9,000,000	1377.340	.0	(360,039)	.0	.0	(133,772)		(133,772)	226,267	.0	.0	.0	.0	100/93
Vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	2,475,000	1401.690	.0	(80,889)	.0	.0	(29,496)		(29,496)	51,393	.0	.0	.0	.0	100/93
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	6,900,000	1247.850	.0	(431,099)	.0	.0	(338,948)		(338,948)	92,151	.0	.0	.0	.0	100/93
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	9,900,000	1259.900	.0	(561,530)	.0	.0	(450,889)		(450,889)	110,641	.0	.0	.0	.0	100/93
Vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	1,500,000	1282.780	.0	(73,466)	.0	.0	(58,648)		(58,648)	14,818	.0	.0	.0	.0	100/93
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	1,200,000	1254.450	.0	(87,056)	.0	.0	(60,137)		(60,137)	26,919	.0	.0	.0	.0	100/96
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	16,675,000	1261.710	.0	(1,142,613)	.0	.0	(794,058)		(794,058)	348,555	.0	.0	.0	.0	100/96
Vertical Call Spread -																						
marquis	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	1,275,000	1281.660	.0	(78,496)	.0	.0	(53,746)		(53,746)	24,750	.0	.0	.0	.0	100/96
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	11/18/2010	12/17/2011	.800	958,136	1250.000	(57,904)	.0	.0	(12,656)		(12,656)	64,735	.0	.0	.0	.0	.0	100/102
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	150,000	1270.870	(1,344)	.0	.0	(3)		(3)	4,201	.0	.0	.0	.0	.0	100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	250,000	1292.970	(2,198)	.0	.0	(1)		(1)	6,731	.0	.0	.0	.0	.0	100/102
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	250,000	1330.960	(1,566)	.0	.0	.0		.0	5,167	.0	.0	.0	.0	.0	100/110
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	270,000	1395.380	(917)	.0	.0	.0		.0	917	.0	.0	.0	.0	.0	100/94
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	10,000	1430.930	(4)	.0	.0	.0		.0	4	.0	.0	.0	.0	.0	100/91
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	40,000	1420.640	(128)	.0	.0	.0		.0	128	.0	.0	.0	.0	.0	100/94
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	150,000	1419.210	(4,239)	.0	.0	(989)		(989)	3,250	.0	.0	.0	.0	.0	100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	40,000	1441.810	(69)	.0	.0	.0		.0	69	.0	.0	.0	.0	.0	100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	60,000	1372.350	(143)	.0	.0	(37)		(37)	106	.0	.0	.0	.0	.0	100/97

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	50,000	1402.350	.0	(1,482)	.0	(594)		(594)	.888	.0	.0	.0	.0		100/93	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	215,000	1406.950	.0	(1,017)	.0	(93)		(93)	.924	.0	.0	.0	.0		100/93	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	45,000	1282.780	.0	(2,075)	.0	(1,762)		(1,762)	.313	.0	.0	.0	.0		100/93	
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	160,000	1303.860	.0	(1,870)	.0	(1,258)		(1,258)	.612	.0	.0	.0	.0		100/93	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	30,000	1281.660	.0	(1,762)	.0	(1,265)		(1,265)	.497	.0	.0	.0	.0		100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	290,000	1295.560	.0	(6,656)	.0	(3,423)		(3,423)	3,233	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2011	10/15/2011	.0	225,000	1252.640	(10,459)	.0	.0	(119)		(119)	16,479	.0	.0	.0	.0		100/96	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	150,000	1270.870	(1,375)	.0	.0	(3)		(3)	3,679	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	400,000	1275.600	(17,327)	.0	.0	(1,539)		(1,539)	25,096	.0	.0	.0	.0		100/102	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	300,000	1292.970	(2,642)	.0	.0	(1)		(1)	7,156	.0	.0	.0	.0		100/102	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	500,000	1355.940	(3,040)	.0	.0	.0		.0	6,207	.0	.0	.0	.0		100/110	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	160,000	1320.600	(5,864)	.0	.0	(663)		(663)	7,711	.0	.0	.0	.0		100/110	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	60,000	1395.380	.0	(193)	.0	.0		.0	193	.0	.0	.0	.0		100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	475,000	1454.170	(8,356)	.0	.0	(717)		(717)	7,639	.0	.0	.0	.0		100/91	
Asian Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	275,000	1430.930	.0	(78)	.0	.0		.0	78	.0	.0	.0	.0		100/91	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	225,000	1360.710	(8,504)	.0	.0	(1,735)		(1,735)	6,769	.0	.0	.0	.0		100/96	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	325,000	1383.780	.0	(1,542)	.0	(3)		(3)	1,539	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	680,000	1449.670	(15,535)	.0	.0	(2,222)		(2,222)	13,313	.0	.0	.0	.0		100/94	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	325,000	1420.640	(1,100)	.0	.0	(2)		(2)	1,098	.0	.0	.0	.0		100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	300,000	1415.890	(9,590)	.0	.0	(2,035)		(2,035)	7,555	.0	.0	.0	.0		100/92	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	650,000	1454.440	(2,069)	.0	.0	(2)		(2)	2,067	.0	.0	.0	.0		100/92	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	300,000	1347.670	(9,955)	.0	.0	(5,277)		(5,277)	4,678	.0	.0	.0	.0		100/97	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	275,000	1338.180	(2,678)	.0	.0	(475)		(475)	2,203	.0	.0	.0	.0		100/97	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1441.170	(12,582)	.0	.0	(4,205)		(4,205)	8,377	.0	.0	.0	.0		100/93	
Asian Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1440.520	(1,108)	.0	.0	(78)		(78)	1,030	.0	.0	.0	.0		100/93	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	215,000	1282.780	(10,530)	.0	.0	(8,420)		(8,420)	2,110	.0	.0	.0	.0		100/93	
Asian Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	325,000	1303.860	(3,859)	.0	.0	(2,563)		(2,563)	1,296	.0	.0	.0	.0		100/93	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	350,000	1330.020	(16,816)	.0	.0	(10,467)		(10,467)	6,349	.0	.0	.0	.0		100/96	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	475,000	1330.020	(8,524)	.0	.0	(3,482)		(3,482)	5,042	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/16/2010	12/16/2011	300	324,309	1175.000	(22,395)	.0	.0	(12,912)		(12,912)	30,547	.0	.0	.0	.0		100/93	
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	.0	7,275,000	1225.590	(395,220)	.0	.0	(12,279)		(12,279)	627,101	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	.0	6,075,000	1262.640	(245,586)	.0	.0	(2,055)		(2,055)	419,392	.0	.0	.0	.0		100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	1,125,000	1229.710	(23,023)	.0	.0	(28,390)		(28,390)	20,071	.0	.0	.0	.0		100/96	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	.0	1,000,000	1270.870	(8,962)	.0	.0	(21)		(21)	24,353	.0	.0	.0	.0		100/96	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	7,075,000	1242.673	(373,306)	.0	.0	(50,641)		(50,641)	526,700	.0	.0	.0	.0		100/102	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	.0	7,000,000	1278.600	(278,349)	.0	.0	(24,369)		(24,369)	430,654	.0	.0	.0	.0		100/102	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	1,850,000	1292.970	(16,263)	.0	.0	(6)		(6)	43,989	.0	.0	.0	.0		100/102	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	.0	1,425,000	1245.060	(31,054)	.0	.0	(12,205)		(12,205)	49,305	.0	.0	.0	.0		100/102	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	7,475,000	1317.370	(250,377)	.0	.0	(28,911)		(28,911)	358,481	.0	.0	.0	.0		100/110	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	6,175,000	1280.930	(284,021)	.0	.0	(45,944)		(45,944)	361,917	.0	.0	.0	.0		100/110	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	1,625,000	1330.960	(10,180)	.0	.0	.0		.0	27,350	.0	.0	.0	.0		100/110	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	.0	1,050,000	1287.110	(17,919)	.0	.0	(212)		(212)	31,386	.0	.0	.0	.0		100/110	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	8,450,000	1350.710	.0	(328,058)	.0	.0	(29,154)		(29,154)	298,904	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	4,600,000	1383.080	.0	(131,208)	.0	.0	(10,315)		(10,315)	120,893	.0	.0	.0	.0		100/94
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	2,650,000	1356.530	.0	.0	.0	.0		.0	30,206	.0	.0	.0	.0		100/94	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	1,450,000	1395.380	.0	(4,928)	.0	.0	.0		.0	4,928	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	6,950,000	1384.450	(218,854)	.0	.0	(26,669)		(26,669)	192,185	.0	.0	.0	.0		100/91	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	6,000,000	1413.670	.0	(135,539)	.0	(15,837)		(15,837)	119,702	.0	.0	.0	.0		100/91	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	1,350,000	1430.930	.0	(560)	.0	.0	.0		.0	560	.0	.0	.0	.0		100/91
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	800,000	1393.080	.0	(5,932)	.0	.0	.0		.0	5,932	.0	.0	.0	.0		100/91
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	11,100,000	1346.600	.0	(454,090)	.0	.0	(97,733)		(97,733)	356,357	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	9,600,000	1361.350	.0	(344,727)	.0	.0	(73,602)		(73,602)	271,125	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	2,260,000	1383.780	.0	(10,390)	.0	.0	(18)		(18)	10,372	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	1,450,000	1356.860	.0	(16,091)	.0	.0	(68)		(68)	16,023	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/04/2011	02/15/2012	.0	850,000	1384.450	.0	(33,786)	.0	.0	(3,279)		(3,279)	30,507	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	10,150,000	1386.320	.0	(252,762)	.0	.0	(76,393)		(76,393)	276,369	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	8,350,000	1400.840	.0	(351,793)	.0	.0	(53,195)		(53,195)	198,598	.0	.0	.0	.0		100/94
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	2,350,000	1396.880	.0	(18,618)	.0	.0	(55)		(55)	18,563	.0	.0	.0	.0		100/94
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	1,900,000	1420.640	.0	(6,123)	.0	.0	(9)		(9)	6,114	.0	.0	.0	.0		100/94

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	6,975,000	1419.210	.0	(197,125)	.0	(46,010)		(46,010)	151,115	.0	.0	.0	.0		100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	2,150,000	1406.580	.0	(17,686)	.0	(120)		(120)	17,566	.0	.0	.0	.0		100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	1,150,000	1407.910	.0	(9,115)	.0	(61)		(61)	9,054	.0	.0	.0	.0		100/92
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	1,425,000	1441.810	.0	(2,459)	.0	(12)		(12)	2,447	.0	.0	.0	.0		100/92
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	2,450,000	1310.340	.0	(105,643)	.0	(59,272)		(59,272)	46,371	.0	.0	.0	.0		100/97
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	5,900,000	1323.630	.0	(226,676)	.0	(127,468)		(127,468)	99,208	.0	.0	.0	.0		100/97
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	3,300,000	1326.160	.0	(124,144)	.0	(69,056)		(69,056)	55,088	.0	.0	.0	.0		100/97
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	5,600,000	1350.840	.0	(177,070)	.0	(93,042)		(93,042)	84,028	.0	.0	.0	.0		100/97
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	1,225,000	1331.220	.0	(14,075)	.0	(2,364)		(2,364)	11,711	.0	.0	.0	.0		100/97
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	1,300,000	1338.180	.0	(12,597)	.0	(2,103)		(2,103)	10,494	.0	.0	.0	.0		100/97
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	1,975,000	1372.350	.0	(4,720)	.0	(1,286)		(1,286)	3,434	.0	.0	.0	.0		100/97
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	3,175,000	1356.940	.0	(142,073)	.0	(55,252)		(55,252)	86,821	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	8,850,000	1387.210	.0	(303,975)	.0	(119,853)		(119,853)	184,122	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	1,600,000	1370.760	.0	(63,915)	.0	(25,160)		(25,160)	38,755	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	2,100,000	1402.350	.0	(61,743)	.0	(24,928)		(24,928)	36,815	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	2,150,000	1378.660	.0	(25,227)	.0	(2,053)		(2,053)	23,174	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	1,850,000	1406.950	.0	(8,546)	.0	(814)		(814)	7,732	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	1,450,000	1244.240	.0	(87,909)	.0	(71,927)		(71,927)	15,982	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	10,475,000	1256.890	.0	(582,693)	.0	(475,620)		(475,620)	107,073	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	6,855,000	1282.780	.0	(316,200)	.0	(262,654)		(262,654)	53,546	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	2,650,000	1260.500	.0	(65,425)	.0	(37,542)		(37,542)	27,883	.0	.0	.0	.0		100/93
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	950,000	1303.860	.0	(11,104)	.0	(7,215)		(7,215)	3,889	.0	.0	.0	.0		100/93
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	2,675,000	1238.730	.0	(202,067)	.0	(145,028)		(145,028)	57,039	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	10,100,000	1255.060	.0	(696,285)	.0	(495,795)		(495,795)	200,490	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	10,070,000	1281.660	.0	(591,503)	.0	(415,888)		(415,888)	175,615	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	3,250,000	1259.890	.0	(220,152)	.0	(57,558)		(57,558)	162,594	.0	.0	.0	.0		100/96
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	2,135,000	1295.560	.0	(49,002)	.0	(24,318)		(24,318)	24,684	.0	.0	.0	.0		100/96
Point to Point	Index/Annuity	N/A	Equity/Index	CBOE	08/17/2011	12/22/2012	.800	.961,600	1250.000	.0	(73,498)	.0	(60,124)		(60,124)	13,374	.0	.0	.0	.0		100/93
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,391,700)	(16,028,681)	.0	(7,061,404)	XXX	(7,061,404)	17,499,409	.0	.0	.0	.0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(5,391,700)	(16,028,681)	.0	(7,061,404)	XXX	(7,061,404)	17,499,409	.0	.0	.0	.0	XXX	XXX
0639999. Subtotal - Written Options - Replications										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0779999. Subtotal - Written Options - Other										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(5,391,700)	(16,028,681)	.0	(7,061,404)	XXX	(7,061,404)	17,499,409	.0	.0	.0	.0	XXX	XXX
0799999. Total Written Options - Put Options										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0809999. Total Written Options - Caps										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0819999. Total Written Options - Floors										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0829999. Total Written Options - Collars										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0839999. Total Written Options - Other										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0849999. Total Written Options										(5,391,700)	(16,028,681)	.0	(7,061,404)	XXX	(7,061,404)	17,499,409	.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										2,356,308	8,672,445	.0	4,189,976	XXX	4,189,976	(7,397,401)	.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

STATEMENT AS OF SEPTEMBER 30, 2011 OF 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 Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										2,356,308	8,672,445	0	4,189,976	XXX	4,189,976	(7,397,401)	0	0	0	0	XXX	XXX

(a)	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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

E11

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							