



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Lafayette Life Insurance Company

NAIC Group Code	0836 (Current)	0836 (Prior)	NAIC Company Code	65242	Employer's ID Number	35-0457540
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	Ohio	
Country of Domicile	United States of America					
Incorporated/Organized	12/26/1905			Commenced Business	12/26/1905	
Statutory Home Office	301 East 4th Street (Street and Number)			Cincinnati , OH 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 Website Address	www.Lafayettelife.com					
Statutory Statement Contact	Bradley Joseph Hunkler (Name) CompAcctGrp@WesternSouthernLife.com (E-mail Address)			513-629-2980 (Area Code) (Telephone Number) 513-629-1871 (FAX Number)		

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chf Actuary	Nora Eyre Moushey #
President and CEO	Jerry Bruce Stillwell	VP & 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
County of Hamilton SS:

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

John Finn Barrett Chairman of the Board	Jerry Bruce Stillwell President & CEO	Deborah Jean Vargo VP & Secretary
Subscribed and sworn to before me this 3rd day of February 2012		a. Is this an original filing? b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....
Carolyn Saenz Notary Public June 22, 2015		Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	18,411,579	0.641	18,411,579	0	18,411,579	0.641
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	8,133,030	0.283	8,133,030	0	8,133,030	0.283
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	16,985,848	0.591	16,985,848	0	16,985,848	0.591
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	10,255,140	0.357	10,255,140	0	10,255,140	0.357
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	14,907,595	0.519	14,907,595	0	14,907,595	0.519
1.43 Revenue and assessment obligations	205,525,786	7.153	205,525,786	0	205,525,786	7.153
1.44 Industrial development and similar obligations	100,000	0.003	100,000	0	100,000	0.003
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	8,450,012	0.294	8,450,012	0	8,450,012	0.294
1.512 Issued or guaranteed by FNMA and FHLMC	46,781,358	1.628	46,781,358	0	46,781,358	1.628
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	312,602,844	10.879	312,602,844	0	312,602,844	10.879
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	105,318,009	3.665	105,318,009	0	105,318,009	3.665
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,250,038,271	43.505	1,250,038,271	0	1,250,038,271	43.505
2.2 Unaffiliated non-U.S. securities (including Canada)	261,467,519	9.100	261,467,519	0	261,467,519	9.100
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	33,325,553	1.160	33,325,553	0	33,325,553	1.160
3.4 Other equity securities:						
3.41 Affiliated	296,297	0.010	296,297	0	296,297	0.010
3.42 Unaffiliated	12,905,099	0.449	12,905,099	0	12,905,099	0.449
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	10,309,355	0.359	10,309,355	0	10,309,355	0.359
4.5 Commercial loans	220,568,280	7.676	220,568,280	0	220,568,280	7.676
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)	726,219	0.025	726,219	0	726,219	0.025
6. Contract loans	252,801,486	8.798	252,801,486	0	252,801,486	8.798
7. Derivatives	26,003,622	0.905	26,003,622	0	26,003,622	0.905
8. Receivables for securities	332,866	0.012	332,866	0	332,866	0.012
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	34,736,062	1.209	34,736,062	0	34,736,062	1.209
11. Other invested assets	22,369,030	0.778	22,369,030	0	22,369,030	0.778
12. Total invested assets	2,873,350,860	100.000	2,873,350,860	0	2,873,350,860	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	825,813
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	0
	3.2 Totals, Part 3, Column 11	0
4.	Total gain (loss) on disposals, Part 3, Column 18	0
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	0
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	0
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	99,594
	8.2 Totals, Part 3, Column 9	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	726,219
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	726,219

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	234,784,992
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	23,730,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	27,637,355
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	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)	230,877,637
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	230,877,637
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	230,877,637

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	14,207,907	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	8,180,370	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	8,180,370
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		6,734
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		25,981
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,369,030
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		22,369,030

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	1,955,113,439
2.	Cost of bonds and stocks acquired, Part 3, Column 7	572,502,712
3.	Accrual of discount	5,181,635
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(45,360)
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	(224,257)
	4.4. Part 4, Column 11	811
		(268,806)
5.	Total gain (loss) on disposals, Part 4, Column 19	4,553,806
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	228,261,007
7.	Deduct amortization of premium	2,273,358
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	472,473
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	572,000
	9.4. Part 4, Column 13	0
		1,044,473
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,305,503,947
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,305,503,947

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	34,994,621	37,824,046	33,560,187	36,220,853
	2. Canada	11,965,471	12,538,222	11,960,860	12,000,000
	3. Other Countries	5,020,377	5,487,500	5,025,000	5,000,000
	4. Totals	51,980,469	55,849,768	50,546,047	53,220,853
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions					
	7. Totals	590,172,721	639,409,292	588,308,341	592,442,423
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	1,341,127,269	1,477,208,025	1,335,818,683	1,346,305,543
	9. Canada	46,919,116	50,995,870	47,109,290	45,587,528
	10. Other Countries	228,777,415	242,068,201	228,783,450	227,916,438
	11. Totals	1,616,823,800	1,770,272,096	1,611,711,423	1,619,809,509
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,258,976,990	2,465,531,156	2,250,565,811	2,265,472,785
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	41,264,095	41,264,095	40,780,369	
	21. Canada	0	0	0	
	22. Other Countries	4,966,557	4,966,557	4,993,194	
	23. Totals	46,230,652	46,230,652	45,773,563	
Parent, Subsidiaries and Affiliates	24. Totals	296,297	296,297	49,791	
	25. Total Common Stocks	46,526,949	46,526,949	45,823,354	
	26. Total Stocks	46,526,949	46,526,949	45,823,354	
	27. Total Bonds and Stocks	2,305,503,939	2,512,058,105	2,296,389,165	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	567,812	10,859,269	13,460,722	1,310,878	8,795,942	34,994,623	1.5	21,174,903	1.1	33,901,104	1,093,519
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	567,812	10,859,269	13,460,722	1,310,878	8,795,942	34,994,623	1.5	21,174,903	1.1	33,901,104	1,093,519
2. All Other Governments											
2.1 Class 1	0	1,993,154	14,992,694	0	0	16,985,848	0.7	13,981,189	0.7	11,965,471	5,020,377
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	1,993,154	14,992,694	0	0	16,985,848	0.7	13,981,189	0.7	11,965,471	5,020,377
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	36,741,232	204,943,028	205,696,382	102,778,496	6,164,210	556,323,348	24.2	493,855,804	25.0	556,323,348	0
5.2 Class 2	986,787	9,838,300	4,748,824	8,193,305	100,000	23,867,216	1.0	29,132,551	1.5	23,767,216	100,000
5.3 Class 3	0	2,506,508	2,622,704	1,588,646	0	6,717,858	0.3	873,159	0.0	6,717,858	0
5.4 Class 4	0	0	0	0	0	0	0.0	2,336,020	0.1	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	3,264,300	3,264,300	0.1	3,557,250	0.2	3,264,300	0
5.7 Totals	37,728,019	217,287,836	213,067,910	112,560,447	9,528,510	590,172,722	25.7	529,754,784	26.8	590,072,722	100,000

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	67,979,837	155,236,193	383,672,661	73,689,137	94,506,487	775,084,315	33.7	620,675,487	31.4	532,130,146	242,954,169
6.2 Class 2	36,370,604	214,490,772	351,780,467	81,599,695	90,598,231	774,839,769	33.7	684,062,732	34.6	550,870,463	223,969,306
6.3 Class 3	2,328,670	21,800,544	12,545,679	2,739,485	1,312,992	40,727,370	1.8	52,525,030	2.7	33,134,545	7,592,825
6.4 Class 4	5,862,226	13,507,967	14,415,540	1,584,566	408,871	35,779,170	1.6	24,524,303	1.2	25,319,461	10,459,709
6.5 Class 5	44,081	1,228,537	636,512	0	0	1,909,130	0.1	6,573,981	0.3	804,042	1,105,088
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	112,585,418	406,264,013	763,050,859	159,612,883	186,826,581	1,628,339,754	70.8	1,388,361,533	70.3	1,142,258,657	486,081,097
7. Hybrid Securities											
7.1 Class 1	0	2,023,569	0	1,843,329	7,726,798	11,593,696	0.5	7,911,349	0.4	9,750,367	1,843,329
7.2 Class 2	0	0	1,004,817	0	3,987,471	4,992,288	0.2	9,740,600	0.5	4,992,288	0
7.3 Class 3	0	0	0	9,105,080	235,041	9,340,121	0.4	3,310,725	0.2	9,340,121	0
7.4 Class 4	0	0	2,031,327	0	0	2,031,327	0.1	0	0.0	2,031,327	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	2,023,569	3,036,144	10,948,409	11,949,310	27,957,432	1.2	20,962,674	1.1	26,114,103	1,843,329
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 105,288,881	375,055,213	617,822,459	179,621,840	117,193,437	1,394,981,830	60.7	XXX	XXX	1,144,070,436	250,911,394
9.2 Class 2	(d) 37,357,391	224,329,072	357,534,108	89,793,000	94,685,702	803,699,273	35.0	XXX	XXX	579,629,967	224,069,306
9.3 Class 3	(d) 2,328,670	24,307,052	15,168,383	13,433,211	1,548,033	56,785,349	2.5	XXX	XXX	49,192,524	7,592,825
9.4 Class 4	(d) 5,862,226	13,507,967	16,446,867	1,584,566	408,871	37,810,497	1.6	XXX	XXX	27,350,788	10,459,709
9.5 Class 5	(d) 44,081	1,228,537	636,512	0	0	1,909,130	0.1	XXX	XXX	804,042	1,105,088
9.6 Class 6	(d) 0	0	0	0	3,264,300	3,264,300	0.1	XXX	XXX	3,264,300	0
9.7 Totals	150,881,249	638,427,841	1,007,608,329	284,432,617	217,100,343	(b) 2,298,450,379	100.0	XXX	XXX	1,804,312,057	494,138,322
9.8 Line 9.7 as a % of Col. 6	6.6	27.8	43.8	12.4	9.4	100.0	XXX	XXX	XXX	78.5	21.5
10. Total Bonds Prior Year											
10.1 Class 1	72,533,959	305,969,518	499,377,223	228,844,603	50,873,429	XXX	XXX	1,157,598,732	58.6	976,990,744	180,607,988
10.2 Class 2	35,805,447	210,586,171	343,067,892	98,276,716	35,199,657	XXX	XXX	722,935,883	36.6	543,745,091	179,190,792
10.3 Class 3	6,200,712	21,084,107	20,873,306	5,385,515	3,165,274	XXX	XXX	56,708,914	2.9	43,099,884	13,609,030
10.4 Class 4	1,501,712	12,217,036	10,734,252	2,407,323	0	XXX	XXX	26,860,323	1.4	15,022,868	11,837,455
10.5 Class 5	443,781	3,588,678	2,097,637	443,885	0	XXX	XXX	(c) 6,573,981	0.3	2,309,326	4,264,655
10.6 Class 6	0	0	0	0	3,557,250	XXX	XXX	(c) 3,557,250	0.2	3,557,250	0
10.7 Totals	116,485,611	553,445,510	876,150,310	335,358,042	92,795,610	XXX	XXX	(b) 1,974,235,083	100.0	1,584,725,163	389,509,920
10.8 Line 10.7 as a % of Col. 8	5.9	28.0	44.4	17.0	4.7	XXX	XXX	100.0	XXX	80.3	19.7
11. Total Publicly Traded Bonds											
11.1 Class 1	100,662,274	319,147,095	484,948,602	157,169,041	82,143,424	1,144,070,436	49.8	976,990,744	49.5	1,144,070,436	XXX
11.2 Class 2	33,939,833	151,580,000	242,252,449	72,217,249	79,640,436	579,629,967	25.2	543,745,091	27.5	579,629,967	XXX
11.3 Class 3	1,939,313	19,709,568	12,462,873	13,532,737	1,548,033	49,192,524	2.1	43,099,884	2.2	49,192,524	XXX
11.4 Class 4	4,943,236	9,948,038	11,346,782	703,861	408,871	27,350,788	1.2	15,022,868	0.8	27,350,788	XXX
11.5 Class 5	44,081	527,241	232,721	0	0	804,043	0.0	2,309,326	0.1	804,043	XXX
11.6 Class 6	0	0	0	0	3,264,300	3,264,300	0.1	3,557,250	0.2	3,264,300	XXX
11.7 Totals	141,528,737	500,911,942	751,243,427	243,622,888	167,005,064	1,804,312,058	78.5	1,584,725,163	80.3	1,804,312,058	XXX
11.8 Line 11.7 as a % of Col. 6	7.8	27.8	41.6	13.5	9.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.2	21.8	32.7	10.6	7.3	78.5	XXX	XXX	XXX	78.5	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	4,626,607	55,908,118	132,873,857	22,452,799	35,050,013	250,911,394	10.9	180,607,988	9.1	XXX	250,911,394
12.2 Class 2	3,417,558	72,749,072	115,281,659	17,575,751	15,045,266	224,069,306	9.7	179,190,792	9.1	XXX	224,069,306
12.3 Class 3	389,357	4,597,484	2,705,510	(99,526)	0	7,592,825	0.3	13,609,030	0.7	XXX	7,592,825
12.4 Class 4	918,990	3,559,929	5,100,085	880,705	0	10,459,709	0.5	11,837,455	0.6	XXX	10,459,709
12.5 Class 5	0	701,296	403,791	0	0	1,105,087	0.0	4,264,655	0.2	XXX	1,105,087
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	9,352,512	137,515,899	256,364,902	40,809,729	50,095,279	494,138,321	21.5	389,509,920	19.7	XXX	494,138,321
12.8 Line 12.7 as a % of Col. 6	1.9	27.8	51.9	8.3	10.1	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	6.0	11.2	1.8	2.2	21.5	XXX	XXX	XXX	XXX	21.5

(a) Includes \$ 304,836,601 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 16,069,539 current year, \$ 22,508,883 prior year of bonds with Z designations and \$ 0 , current year \$ 105,007,442 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 0 current year, \$ 2,841,383 prior year of bonds with 5* designations and \$ 0 , current year \$ 3,557,250 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 39,473,380 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.5	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	125,020	9,142,893	12,113,758	0	5,162,939	26,544,610	1.2	21,174,903	1.1	26,544,610	0
1.2 Residential Mortgage-Backed Securities	442,792	1,716,376	1,346,964	1,310,878	3,633,003	8,450,013	0.4	0	0.0	7,356,495	1,093,518
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	567,812	10,859,269	13,460,722	1,310,878	8,795,942	34,994,623	1.5	21,174,903	1.1	33,901,105	1,093,518
2. All Other Governments											
2.1 Issuer Obligations	0	1,993,154	14,992,693	0	0	16,985,847	0.7	13,981,189	0.7	11,965,470	5,020,377
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	1,993,154	14,992,693	0	0	16,985,847	0.7	13,981,189	0.7	11,965,470	5,020,377
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	10,901,681	59,403,865	78,065,962	1,957,960	150,329,468	6.5	218,789,347	11.1	150,229,468	100,000
5.2 Residential Mortgage-Backed Securities	36,741,232	175,641,702	126,214,578	9,726,786	0	348,324,298	15.2	300,965,435	15.2	348,324,298	0
5.3 Commercial Mortgage-Backed Securities	0	3,617,025	7,442,878	0	0	11,059,903	0.5	10,000,000	0.5	11,059,903	0
5.4 Other Loan-Backed and Structured Securities	986,787	27,127,429	20,006,589	24,767,698	7,570,550	80,459,053	3.5	0	0.0	80,459,053	0
5.5 Totals	37,728,019	217,287,837	213,067,910	112,560,446	9,528,510	590,172,722	25.7	529,754,782	26.8	590,072,722	100,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	98,675,460	351,194,987	683,004,440	142,986,846	184,985,039	1,460,846,772	63.6	1,280,470,798	64.9	1,059,139,384	401,707,388
6.2 Residential Mortgage-Backed Securities	8,245,452	13,489,432	9,115,626	6,881,130	1,585,594	39,317,234	1.7	56,878,982	2.9	37,404,070	1,913,164
6.3 Commercial Mortgage-Backed Securities	1,513,369	18,228,599	46,258,811	0	0	66,000,779	2.9	33,838,233	1.7	22,595,684	43,405,095
6.4 Other Loan-Backed and Structured Securities	4,151,136	23,350,995	24,671,982	9,744,907	255,947	62,174,967	2.7	17,173,526	0.9	23,119,520	39,055,447
6.5 Totals	112,585,417	406,264,013	763,050,859	159,612,883	186,826,580	1,628,339,752	70.8	1,388,361,539	70.3	1,142,258,658	486,081,094
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	1,004,817	0	2,222,512	3,227,329	0.1	19,124,380	1.0	3,227,329	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	2,023,569	2,031,327	10,948,409	9,726,798	24,730,103	1.1	1,838,294	0.1	22,886,774	1,843,329
7.5 Totals	0	2,023,569	3,036,144	10,948,409	11,949,310	27,957,432	1.2	20,962,674	1.1	26,114,103	1,843,329
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	98,800,480	373,232,715	770,519,573	221,052,808	194,328,450	1,657,934,026	72.1	XXX	XXX	1,251,106,261	406,827,765
9.2 Residential Mortgage-Backed Securities	45,429,476	190,847,510	136,677,168	17,918,794	5,218,597	396,091,545	17.2	XXX	XXX	393,084,863	3,006,682
9.3 Commercial Mortgage-Backed Securities	1,513,369	21,845,624	53,701,689	0	0	77,060,682	3.4	XXX	XXX	33,655,587	43,405,095
9.4 Other Loan-Backed and Structured Securities	5,137,923	52,501,993	46,709,898	45,461,014	17,553,295	167,364,123	7.3	XXX	XXX	126,465,347	40,898,776
9.5 Totals	150,881,248	638,427,842	1,007,608,328	284,432,616	217,100,342	2,298,450,376	100.0	XXX	XXX	1,804,312,058	494,138,318
9.6 Line 9.5 as a % of Col. 6	6.6	27.8	43.8	12.4	9.4	100.0	XXX	XXX	XXX	78.5	21.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	90,597,140	390,936,503	725,827,089	256,416,268	89,763,617	XXX	XXX	1,553,540,617	78.7	1,236,447,830	317,092,787
10.2 Residential Mortgage-Backed Securities	17,388,125	142,975,714	121,114,495	73,334,087	3,031,996	XXX	XXX	357,844,417	18.1	311,425,892	46,418,525
10.3 Commercial Mortgage-Backed Securities	6,791,164	10,577,136	26,406,033	63,900	0	XXX	XXX	43,838,233	2.2	17,839,619	25,998,614
10.4 Other Loan-Backed and Structured Securities	1,709,182	8,956,159	2,802,694	5,543,785	0	XXX	XXX	19,011,820	1.0	19,011,820	0
10.5 Totals	116,485,611	553,445,512	876,150,311	335,358,040	92,795,613	XXX	XXX	1,974,235,087	100.0	1,584,725,161	389,509,926
10.6 Line 10.5 as a % of Col. 8	5.9	28.0	44.4	17.0	4.7	XXX	XXX	100.0	XXX	80.3	19.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	91,809,716	256,813,394	569,893,261	188,356,717	144,233,172	1,251,106,260	54.4	1,236,447,830	62.6	1,251,106,260	XXX
11.2 Residential Mortgage-Backed Securities	44,613,643	188,998,689	136,335,139	17,918,794	5,218,597	393,084,862	17.1	311,425,892	15.8	393,084,862	XXX
11.3 Commercial Mortgage-Backed Securities	1,393,430	15,056,045	17,206,112	0	0	33,655,587	1.5	17,839,619	0.9	33,655,587	XXX
11.4 Other Loan-Backed and Structured Securities	3,711,947	40,043,813	27,808,915	37,347,378	17,553,295	126,465,348	5.5	19,011,820	1.0	126,465,348	XXX
11.5 Totals	141,528,736	500,911,941	751,243,427	243,622,889	167,005,064	1,804,312,057	78.5	1,584,725,161	80.3	1,804,312,057	XXX
11.6 Line 11.5 as a % of Col. 6	7.8	27.8	41.6	13.5	9.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.2	21.8	32.7	10.6	7.3	78.5	XXX	XXX	XXX	78.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	6,990,764	116,419,321	200,626,312	32,696,091	50,095,278	406,827,766	17.7	317,092,787	16.1	XXX	406,827,766
12.2 Residential Mortgage-Backed Securities	815,833	1,848,821	342,029	0	0	3,006,683	0.1	46,418,525	2.4	XXX	3,006,683
12.3 Commercial Mortgage-Backed Securities	119,939	6,789,579	36,495,577	0	0	43,405,095	1.9	25,998,614	1.3	XXX	43,405,095
12.4 Other Loan-Backed and Structured Securities	1,425,976	12,458,180	18,900,983	8,113,636	0	40,898,775	1.8	0	0.0	XXX	40,898,775
12.5 Totals	9,352,512	137,515,901	256,364,901	40,809,727	50,095,278	494,138,319	21.5	389,509,926	19.7	XXX	494,138,319
12.6 Line 12.5 as a % of Col. 6	1.9	27.8	51.9	8.3	10.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	6.0	11.2	1.8	2.2	21.5	XXX	XXX	XXX	XXX	21.5

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	29,010,031	29,010,031	0	0	0
2. Cost of short-term investments acquired	393,323,289	393,323,289	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	382,859,937	382,859,937	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	39,473,383	39,473,383	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	39,473,383	39,473,383	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	11,466,198
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	79,361
		11,545,559
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(3,532,919)
3.2	Section 2, Column 19	0
		(3,532,919)
4.	Total gain (loss) on termination recognized, Section 2, Column 22	1,867,486
5.	Considerations received/(paid) on terminations, Section 2, Column 15	16,537,045
6.	Amortization:	
5.1	Section 1, Column 19	0
5.2	Section 2, Column 21	0
		0
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	0
7.2	Section 2, Column 23	0
		0
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	0
8.2	Section 2, Column 20	0
		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	7,933,283
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	7,933,283

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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:	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized:	
3.23	Section 1, Column 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 (Section 2, Column 16)	
4.2:	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) ..	
4.22	Amount recognized (Section 2, Column 16)	
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.....	7,933,283
2.	Part B, Section 1, Column 14.....	0
3.	Total (Line 1 plus Line 2).....	7,933,283
4.	Part D, Column 5.....	26,003,626
5.	Part D, Column 6.....	(18,070,343)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	7,933,283
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	7,933,283
10.	Part D, Column 8.....	26,003,626
11.	Part D, Column 9.....	(18,070,343)
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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LL-0201		Ft. Wayne	IN		08/30/2002	7.250	1,690,408	0	0	0	0	0	4,100,000	08/06/2002
LL-0202		Ft. Wayne	IN		07/17/2002	7.500	2,510,035	0	0	0	0	0	7,225,000	07/01/2002
LL-0204		Cumberland	IN		03/06/2003	6.500	537,164	0	0	0	0	0	975,000	03/15/2009
LL-0205		Indianapolis	IN		11/12/2002	7.000	712,322	0	0	0	0	0	1,370,000	05/07/2002
LL-0206		Grandville	MI		11/26/2002	7.250	770,117	0	0	0	0	0	1,950,000	11/16/2002
LL-0207		Castle Rock	CO		03/07/2003	6.400	1,867,848	0	0	0	0	0	3,275,000	01/15/2003
LL-0208		Chattanooga	TN		01/28/2003	6.250	696,196	0	0	0	0	0	1,700,000	12/03/2002
LL-0301		Ft. Wayne	IN		10/14/2003	6.125	2,256,819	0	0	0	0	0	4,550,000	09/23/2003
LL-0302		West Lafayette	IN		06/18/2003	6.000	1,682,812	0	0	0	0	0	2,775,000	03/13/2003
LL-0303		Winter Park	FL		06/30/2003	6.270	1,673,819	0	0	0	0	0	2,780,000	05/05/2003
LL-0305		Anderson	IN		08/14/2003	5.710	1,722,518	0	0	0	0	0	4,522,980	07/28/2003
LL-0306		Lakewood	CO		06/20/2003	6.250	2,529,889	0	0	0	0	0	4,700,000	04/07/2003
LL-0310		Moreno Valley	CA		12/04/2003	6.380	2,235,574	0	0	0	0	0	8,260,000	10/10/2003
LL-0311		Indianapolis	IN		12/29/2003	7.000	587,234	0	0	0	0	0	1,450,000	05/15/2009
LL-0312		Temecula	CA		02/05/2004	6.375	751,887	0	0	0	0	0	2,165,000	12/19/2003
LL-0402		Albuquerque	NM		11/03/2004	5.750	847,138	0	0	0	0	0	1,470,000	08/01/2004
LL-0403		Castle Rock	CO		07/26/2004	6.000	1,681,956	0	0	0	0	0	2,660,000	06/01/2004
LL-0404		Plainfield	IN		07/14/2004	5.700	990,024	0	0	0	0	0	1,750,000	04/23/2004
LL-0407		Columbus	OH		06/30/2004	6.500	495,366	0	0	0	0	0	1,400,000	01/08/1996
LL-0411		West Lafayette	IN		02/22/2005	5.520	3,663,611	0	0	0	0	0	10,500,000	12/02/2004
LL-0412		Chicago	IL		12/27/2004	6.000	1,881,061	0	0	0	0	0	3,100,000	07/13/2004
LL-0413		Castle Rock	CO		09/29/2005	6.000	1,117,708	0	0	0	0	0	1,690,000	07/01/2005
LL-0501		Wilmington	OH		05/12/2005	5.500	827,528	0	0	0	0	0	2,850,000	05/01/2005
LL-0503		West Chester	OH		04/12/2005	5.700	982,065	0	0	0	0	0	1,670,000	03/15/2005
LL-0505		Longmont	CO		06/29/2005	6.125	1,002,356	0	0	0	0	0	2,300,000	12/14/2004
LL-0506		Colorado Springs	CO		06/29/2005	5.750	2,905,086	0	0	0	0	0	4,550,000	05/12/2005
LL-0507		Long Beach	CA		08/31/2005	5.600	1,771,722	0	0	0	0	0	3,900,000	06/22/2005
LL-0508		Castle Rock	CO		12/01/2005	6.000	2,322,830	0	0	0	0	0	3,550,000	08/26/2005
LL-0509		Round Rock	TX		11/09/2005	5.600	1,107,840	0	0	0	0	0	1,650,000	08/24/2005
LL-0510		Round Rock	TX		10/11/2005	5.600	414,869	0	0	0	0	0	990,000	08/24/2005
LL-0511		Tampa	FL		08/03/2005	6.000	2,669,458	0	0	0	0	0	4,800,000	03/09/2005
LL-0513		Springfield	OH		12/06/2005	5.780	1,919,355	0	0	0	0	0	3,000,000	10/27/2005
LL-0514		Huntsville	AL		11/15/2005	5.970	612,396	0	0	0	0	0	1,100,000	11/01/2005
LL-0515		St. Paul	MN		07/17/2006	6.000	1,705,217	0	0	0	0	0	3,050,000	11/18/2005
LL-0516		Louisville	KY		01/03/2006	5.800	915,959	0	0	0	0	0	3,900,000	12/08/2005
LL-0517		Nashville	TN		06/26/2006	6.375	668,708	0	0	0	0	0	1,010,000	05/31/2006
LL-0518		Draper	UT		10/24/2006	6.125	2,872,315	0	0	0	0	0	4,227,000	10/01/2006
LL-0519		Arvada	CO		03/15/2006	6.100	971,468	0	0	0	0	0	1,550,000	01/08/2006
LL-0603		South Bend	IN		05/31/2006	5.920	2,407,120	0	0	0	0	0	3,900,000	05/05/2006
LL-0604		Indianapolis	IN		05/18/2006	6.125	2,839,306	0	0	0	0	0	4,250,000	03/15/2009
LL-0607		Centennial	CO		09/27/2006	6.500	1,129,653	0	0	0	0	0	1,670,000	09/09/2006
LL-0608		Sun City	FL		09/22/2006	6.500	720,582	0	0	0	0	0	1,440,000	07/27/2006
LL-0609		Dallas	TX		12/28/2006	6.180	1,828,224	0	0	0	0	0	3,150,000	10/20/2006
LL-0610		Greenfield	IN		10/12/2006	6.600	1,738,793	0	0	0	0	0	2,750,000	09/28/2006
LL-0611		Lima East	OH		02/28/2007	6.620	1,348,491	0	0	0	0	0	3,200,000	01/12/2007
LL-0612		Plymouth	MN		12/01/2006	6.600	1,183,602	0	0	0	0	0	3,200,000	10/10/2006
LL-0613		Middletown	OH		12/06/2006	6.600	734,433	0	0	0	0	0	1,475,000	08/07/2006
LL-0614		Lafayette	IN		10/06/2006	6.500	587,453	0	0	0	0	0	1,400,000	09/13/2006
LL-0616		Powell	OH		12/07/2006	6.220	940,409	0	0	0	0	0	1,475,000	10/25/2006
LL-0617		Harrisburg	PA		12/08/2006	6.200	1,298,965	0	0	0	0	0	5,750,000	11/06/2006
LL-0618		Golden	CO		02/14/2007	6.300	1,908,348	0	0	0	0	0	2,800,000	11/16/2006
LL-0619		Brownsville	IN		01/18/2007	6.130	1,027,863	0	0	0	0	0	1,600,000	01/02/2007
LL-0701		Carmel	IN		04/11/2007	6.750	4,878,735	0	0	0	0	0	7,581,060	03/29/2007
LL-0702		Vandalia	OH		05/01/2007	6.320	1,621,643	0	0	0	0	0	2,800,000	04/02/2007
LL-0703		Colorado Springs	CO		09/27/2007	6.500	1,233,673	0	0	0	0	0	1,935,000	03/27/2007
LL-0704		Indianapolis	IN		08/02/2007	6.090	2,563,559	0	0	0	0	0	4,660,000	06/26/2007
LL-0705		Carmel	IN		05/30/2007	6.000	649,657	0	0	0	0	0	1,050,000	05/14/2007
LL-0706		Champaign	IL		07/10/2007	6.210	3,276,940	0	0	0	0	0	4,698,600	05/31/2007
LL-0707		Indianapolis	IN		08/21/2007	6.460	999,696	0	0	0	0	0	1,450,000	08/02/2007
LL-0708		Roseville	MI		08/13/2007	6.600	668,790	0	0	0	0	0	1,385,000	07/24/2007
LL-0709		Indianapolis	IN		08/01/2007	6.750	528,521	0	0	0	0	0	800,000	03/15/2009
LL-0710		Concord	NC		03/12/2008	6.520	2,762,202	0	0	0	0	0	4,730,000	03/01/2008

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LL-0712		Houston	TX		11/29/2007	6.330	1,431,398	0	0	0	0	0	2,900,000	11/19/2007
LL-0713		Bloomington	IN		02/07/2008	6.300	6,241,506	0	0	0	0	0	9,350,000	01/03/2008
LL-0714		Vandalia	OH		02/14/2008	6.200	1,741,407	0	0	0	0	0	2,850,000	01/15/2008
LL-0715		Colfax	NC		06/19/2008	6.180	3,129,694	0	0	0	0	0	5,000,000	05/07/2008
LL-0801		Aurora	CO		08/15/2008	6.120	3,749,281	0	0	0	0	0	6,000,000	04/15/2008
LL-0802	LS	Indianapolis	IN		05/20/2008	6.000	1,131,125	0	0	0	0	0	1,625,000	05/07/2008
LL-0804		Indianapolis	IN		04/23/2008	6.125	2,452,674	0	0	0	0	0	3,750,000	04/10/2008
LL-0805		Nicholasville	KY		06/25/2008	6.100	879,283	0	0	0	0	0	1,285,000	05/06/2008
LL-0806		Kissimmee	FL		05/23/2008	6.300	1,841,363	0	0	0	0	0	2,700,000	04/18/2008
LL-0807		Springfield	IL		11/25/2008	6.700	3,794,212	0	0	0	0	0	7,200,000	08/10/2008
LL-0808		Plainfield	IN		08/18/2008	6.125	1,219,673	0	0	0	0	0	3,100,000	08/01/2008
LL-0809		Indianapolis	IN		08/11/2008	6.550	2,335,875	0	0	0	0	0	3,510,000	06/30/2008
LL-0810		Centennial	CO		12/05/2008	6.650	1,899,539	0	0	0	0	0	2,690,000	08/01/2008
LL-0811		San Antonio	TX		10/10/2008	6.700	1,370,061	0	0	0	0	0	2,430,000	09/05/2008
LL-0812		Gastonia	NC		11/17/2008	6.550	459,806	0	0	0	0	0	1,265,000	10/09/2008
LL-0813		Simpsonville	SC		01/22/2009	6.750	1,143,440	0	0	0	0	0	1,800,000	11/11/2008
LL-0901		Charleston	SC		11/19/2009	7.460	2,403,046	0	0	0	0	0	3,750,000	01/14/2009
LL-0902		Beckley	WV		03/08/2010	7.300	1,080,184	0	0	0	0	0	1,600,000	10/19/2009
LL-0903		Simpsonville	SC		11/25/2009	7.250	3,655,324	0	0	0	0	0	5,445,000	11/15/2009
LL-0904		Indianapolis	IN		11/10/2009	6.750	2,077,518	0	0	0	0	0	4,300,000	09/08/2009
LL-0905		Memphis	TN		07/29/2009	7.250	1,790,516	0	0	0	0	0	2,650,000	05/28/2009
LL-0906		Conroe	TX		08/28/2009	7.375	1,416,235	0	0	0	0	0	2,925,000	07/11/2009
LL-0907		Orlando	FL		09/03/2009	7.125	678,710	0	0	0	0	0	1,350,000	08/17/2009
LL-0908		Houston	TX		10/01/2009	7.200	3,156,666	0	0	0	0	0	4,445,000	08/18/2009
LL-0909		Leesburg	FL		12/10/2009	7.250	1,192,476	0	0	0	0	0	2,160,000	10/20/2009
LL-0910		Minneola	FL		12/10/2009	7.250	1,122,330	0	0	0	0	0	2,030,000	10/20/2009
LL-0911		Beavercreek	OH		02/01/2010	7.000	1,910,155	0	0	0	0	0	2,995,000	12/21/2009
LL-0912		Beavercreek	OH		02/01/2010	7.125	2,148,821	0	0	0	0	0	4,500,000	12/28/2009
LL-0913		Simpsonville	SC		12/28/2010	7.000	3,204,558	0	0	0	0	0	6,850,000	10/01/2010
LL-1002		Ashland	KY		06/30/2010	6.625	1,554,431	0	0	0	0	0	2,500,000	04/22/2010
LL-1003		Independence	MO		08/12/2010	6.250	4,795,001	0	0	0	0	0	7,600,000	05/13/2010
LL-1004		Lansing	MI		06/08/2010	6.910	3,446,632	0	0	0	0	0	5,628,000	04/01/2010
LL-1005		Keizer	OR		07/30/2010	7.000	1,653,643	0	0	0	0	0	2,790,000	05/25/2010
LL-1006		Oklahoma City	OK		11/09/2010	6.300	2,084,955	0	0	0	0	0	3,100,000	09/08/2010
LL-1007		Waxahachie	TX		02/14/2011	5.700	4,679,317	0	0	0	0	0	6,750,000	12/22/2010
LL-1009		Arlington	TX		02/09/2011	5.750	2,894,955	0	0	0	0	0	4,200,000	01/06/2011
LL-1010		Norton Shores	MI		04/14/2011	5.150	2,133,267	0	0	0	0	0	5,600,000	12/19/2011
LL-1101		Miamisburg	OH		04/05/2011	5.800	3,364,299	0	0	0	0	0	4,925,000	02/03/2011
LL-1102		Evendale	OH		03/29/2011	5.750	1,178,238	0	0	0	0	0	4,760,000	02/09/2011
LL-1103		McDonough	GA		11/10/2011	5.375	2,362,350	0	0	0	0	0	3,960,000	09/15/2011
LL-1104		Cooper City	FL		12/02/2011	5.400	5,600,000	0	0	0	0	0	9,600,000	11/04/2011
LL-1105		Norton Shores	MI		12/23/2011	5.650	1,200,000	0	0	0	0	0	5,600,000	12/19/2011
LL-7982		Smyrna	GA		10/25/1990	10.250	359,719	0	0	0	0	0	1,170,000	03/01/1990
LL-8014		Shawnee	OK		06/06/1991	10.000	14,831	0	0	0	0	0	2,050,000	04/01/1991
LL-8059		Port Saint Lucie	FL		05/25/1994	8.000	329,845	0	0	0	0	0	1,900,000	09/24/1993
LL-8068		Lexington	MN		09/30/1994	8.750	358,343	0	0	0	0	0	2,200,000	08/30/1994
LL-8069		Thornton	CO		10/25/1994	8.750	393,206	0	0	0	0	0	2,200,000	09/01/1994
LL-8075		Pineville	NC		03/15/1995	9.500	885,271	0	0	0	0	0	4,150,000	09/27/1994
LL-8081		San Antonio	TX		08/16/1995	7.700	495,949	0	0	0	0	0	2,120,000	07/26/1995
LL-8085		Port Orange	FL		09/03/1996	8.250	1,121,942	0	0	0	0	0	3,845,000	10/20/1995
LL-8086		Kennebunk	ME		05/15/1996	8.250	698,174	0	0	0	0	0	2,300,000	04/15/1996
LL-8095		Geneva	IL		07/12/1996	8.000	372,549	0	0	0	0	0	1,315,000	06/05/1996
LL-8098		Conway	SC		06/29/1997	8.375	1,514,521	0	0	0	0	0	4,300,000	04/08/1997
LL-8100		El Paso	TX		07/25/1996	8.250	688,746	0	0	0	0	0	2,645,000	06/26/1996
LL-8103		San Diego	CA		01/31/1996	9.000	12,836	0	0	0	0	0	1,860,000	11/22/1996
LL-8104		Gray	ME		02/28/1997	8.000	429,140	0	0	0	0	0	1,280,000	01/15/1997
LL-8105		Centerville	UT		06/30/1997	8.000	856,505	0	0	0	0	0	2,380,000	11/15/1996
LL-8109		Indianapolis	IN		05/30/1997	8.500	46,121	0	0	0	0	0	1,100,000	05/12/1997
LL-8110		Lehigh Acres	FL		07/16/1998	8.320	1,637,958	0	0	0	0	0	3,350,000	06/06/1997
LL-8111		Duncanville	TX		10/22/1997	8.500	801,635	0	0	0	0	0	2,250,000	08/07/1997
LL-8112		Missouri City	TX		06/09/1997	8.250	602,623	0	0	0	0	0	1,910,500	05/19/1997
LL-8113		Omaha	NE		08/28/1997	8.500	831,355	0	0	0	0	0	2,200,000	07/25/1997

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
LL-8115		Pawleys Island	SC		11/24/1997	8.500	781,015	0	0	0	0	0	2,000,000	09/08/1997
LL-8116		Ft. Wayne	IN		05/28/1998	7.800	1,383,054	0	0	0	0	0	3,675,000	03/28/1998
LL-8117		Toledo	OH		02/11/1998	7.625	1,511,678	0	0	0	0	0	4,900,000	06/18/1997
LL-8119		Van Wert	OH		10/21/1997	7.750	410,775	0	0	0	0	0	1,470,000	08/12/1997
LL-8120		El Paso	TX		10/10/1997	8.875	63,597	0	0	0	0	0	1,350,000	09/19/1997
LL-8121		Atlanta	GA		11/17/1997	8.500	84,679	0	0	0	0	0	1,270,000	09/23/1997
LL-8123		Selma	CA		12/30/1997	7.750	1,322,882	0	0	0	0	0	4,300,000	10/30/1997
LL-8125		Red Oak	TX		12/19/1997	7.500	644,930	0	0	0	0	0	1,830,000	11/19/1997
LL-8129		Powder Springs	GA		01/30/1998	7.320	505,273	0	0	0	0	0	1,800,000	12/14/1997
LL-8132		Williamstown	NJ		01/20/1999	7.375	363,252	0	0	0	0	0	1,300,000	10/08/1997
LL-8135		Suwanee	GA		03/31/1998	7.000	817,301	0	0	0	0	0	2,250,000	02/16/1998
LL-8136		Kingman	AZ		03/06/1998	6.950	407,504	0	0	0	0	0	2,150,000	02/12/1998
LL-8138		Boulder	CO		05/21/1998	7.250	178,070	0	0	0	0	0	1,600,000	05/08/1998
LL-8146		Oakland Park	FL		01/15/1999	7.125	1,146,981	0	0	0	0	0	3,540,000	12/30/1998
LL-8147		Cartersville	GA		07/01/1999	7.100	304,475	0	0	0	0	0	2,600,000	05/14/1999
LL-8149		Irvine	CA		06/21/1999	7.250	238,059	0	0	0	0	0	1,875,000	05/13/1999
LL-8150		Newport Beach	CA		06/08/1999	7.375	1,553,788	0	0	0	0	0	4,600,000	04/29/1999
LL-8151		Lakewood	CO		07/30/1999	7.300	432,242	0	0	0	0	0	1,070,000	07/09/1999
LL-8154		Omaha	NE		08/10/1999	7.500	2,345,061	0	0	0	0	0	5,780,000	07/17/1998
LL-8156		Greenwood	IN		09/29/1999	8.000	821,765	0	0	0	0	0	1,900,000	09/15/1999
LL-8157		Torrance	CA		10/27/1999	8.375	378,236	0	0	0	0	0	2,400,000	10/11/1999
LL-8158		Naples	ME		06/12/2000	8.375	504,163	0	0	0	0	0	1,100,000	01/03/2000
LL-8161		Cotuit	MA		07/10/2001	8.500	374,589	0	0	0	0	0	1,500,000	06/01/2001
LL-8163		San Diego	CA		01/17/2001	8.000	1,053,545	0	0	0	0	0	4,060,000	11/10/2000
LL-8165		Taos	NM		12/18/2000	8.250	978,094	0	0	0	0	0	3,140,000	11/11/2000
LL-8169		Villa Rica	GA		04/20/2001	7.375	1,535,642	0	0	0	0	0	5,100,000	03/28/2001
LL-8173		Albuquerque	NM		10/26/2001	7.625	4,531,683	0	0	0	0	0	6,220,000	09/19/2001
LL-8175		San Antonio	TX		12/12/2001	7.625	702,737	0	0	0	0	0	2,400,000	11/14/2001
0599999. Mortgages in good standing - Commercial mortgages-all other							230,877,639	0	0	0	0	0	480,788,140	XXX
0899999. Total Mortgages in good standing							230,877,639	0	0	0	0	0	480,788,140	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							230,877,639	0	0	0	0	0	480,788,140	XXX

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
LL-1007	Waxahachie	TX		02/14/2011	5.700	4,725,000	.0	6,750,000
LL-1009	Arlington	TX		02/09/2011	5.750	2,940,000	.0	4,200,000
LL-1010	Norton Shores	MI		04/14/2011	5.150	2,250,000	.0	5,600,000
LL-1101	Miamisburg	OH		04/05/2011	5.800	3,450,000	.0	4,925,000
LL-1102	Evendale	OH		03/29/2011	5.750	1,200,000	.0	4,760,000
LL-1103	McDonough	GA		11/10/2011	5.375	2,365,000	.0	3,960,000
LL-1104	Cooper City	FL		12/02/2011	5.400	5,600,000	.0	9,600,000
LL-1105	Norton Shores	MI		12/23/2011	5.650	1,200,000	.0	5,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						23,730,000	0	45,395,000
0899999. Total Mortgages in good standing						23,730,000	0	45,395,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						23,730,000	0	45,395,000

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

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-0307	Virginia Beach	VA		07/01/2003	12/15/2011	2,397,172	.0	.0	.0	.0	.0	.0	2,325,866	2,325,866	.0	.0	.0
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-0410	Reynoldsburg	OH		01/04/2005	04/04/2011	317,913	.0	.0	.0	.0	.0	.0	306,642	306,642	.0	.0	.0
LL-0414	Fort Wayne	IN		12/21/2004	11/03/2011	1,965,592	.0	.0	.0	.0	.0	.0	1,595,683	1,595,683	.0	.0	.0
LL-0415	Reno	NV		03/28/2005	12/23/2011	858,784	.0	.0	.0	.0	.0	.0	787,539	787,539	.0	.0	.0
LL-0504	Lafayette	IN		06/03/2005	11/23/2011	174,125	.0	.0	.0	.0	.0	.0	15,317	15,317	.0	.0	.0
LL-0602	Houston	TX		04/25/2006	06/24/2011	1,102,364	.0	.0	.0	.0	.0	.0	1,014,456	1,014,456	.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
LL-0803	Houston	TX		03/13/2008	02/10/2011	976,108	.0	.0	.0	.0	.0	.0	960,831	960,831	.0	.0	.0
LL-0800	Kentwood	MI		01/22/1996	02/01/2011	232,184	.0	.0	.0	.0	.0	.0	216,284	216,284	.0	.0	.0
LL-8093	Fishers	IN		05/30/1996	06/06/2011	86,606	.0	.0	.0	.0	.0	.0	14,615	14,615	.0	.0	.0
LL-8143	Statesville	NC		03/30/1999	11/07/2011	692,640	.0	.0	.0	.0	.0	.0	529,731	529,731	.0	.0	.0
LL-8167	Indianapolis	IN		03/27/2001	03/23/2011	47,981	.0	.0	.0	.0	.0	.0	12,117	12,117	.0	.0	.0
LL-8171	Westfield	IN		06/21/2001	06/15/2011	838,862	.0	.0	.0	.0	.0	.0	777,396	777,396	.0	.0	.0
LL-8176	Corona	CA		12/26/2001	12/28/2011	943,998	.0	.0	.0	.0	.0	.0	887,199	887,199	.0	.0	.0
0199999. Mortgages closed by repayment						14,033,381	0	0	0	0	0	0	12,757,568	12,757,568	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,864,385	.0	.0	.0	.0	.0	.0	.0	173,977	.0	.0	.0
LL-0202	Ft. Wayne	IN		07/17/2002		2,852,783	.0	.0	.0	.0	.0	.0	.0	342,748	.0	.0	.0
LL-0204	Cumberland	IN		03/06/2003		588,245	.0	.0	.0	.0	.0	.0	.0	31,081	.0	.0	.0
LL-0205	Indianapolis	IN		11/12/2002		750,547	.0	.0	.0	.0	.0	.0	.0	38,225	.0	.0	.0
LL-0206	Grandville	MI		11/26/2002		814,328	.0	.0	.0	.0	.0	.0	.0	44,211	.0	.0	.0
LL-0207	Castle Rock	CO		03/07/2003		1,930,741	.0	.0	.0	.0	.0	.0	.0	62,892	.0	.0	.0
LL-0208	Chattanooga	TN		01/28/2003		803,847	.0	.0	.0	.0	.0	.0	.0	107,651	.0	.0	.0
LL-0301	Ft. Wayne	IN		10/14/2003		2,408,754	.0	.0	.0	.0	.0	.0	.0	151,936	.0	.0	.0
LL-0302	West Lafayette	IN		06/18/2003		1,740,386	.0	.0	.0	.0	.0	.0	.0	57,574	.0	.0	.0
LL-0303	Winter Park	FL		06/30/2003		1,729,543	.0	.0	.0	.0	.0	.0	.0	55,724	.0	.0	.0
LL-0305	Anderson	IN		08/14/2003		1,925,933	.0	.0	.0	.0	.0	.0	.0	203,415	.0	.0	.0
LL-0306	Lakewood	CO		06/20/2003		2,614,284	.0	.0	.0	.0	.0	.0	.0	84,395	.0	.0	.0
LL-0307	Virginia Beach	VA		07/01/2003		2,397,172	.0	.0	.0	.0	.0	.0	.0	71,306	.0	.0	.0
LL-0310	Moreno Valley	CA		12/04/2003		2,354,658	.0	.0	.0	.0	.0	.0	.0	119,084	.0	.0	.0
LL-0311	Indianapolis	IN		12/29/2003		588,479	.0	.0	.0	.0	.0	.0	.0	11,245	.0	.0	.0
LL-0312	Temecula	CA		02/05/2004		791,172	.0	.0	.0	.0	.0	.0	.0	39,285	.0	.0	.0
LL-0402	Albuquerque	NM		11/03/2004		889,764	.0	.0	.0	.0	.0	.0	.0	42,625	.0	.0	.0
LL-0403	Castle Rock	CO		07/26/2004		1,733,965	.0	.0	.0	.0	.0	.0	.0	52,009	.0	.0	.0
LL-0404	Plainfield	IN		07/14/2004		1,041,897	.0	.0	.0	.0	.0	.0	.0	51,872	.0	.0	.0
LL-0406	Portland	OR		06/01/2004		1,449,430	.0	.0	.0	.0	.0	.0	.0	32,846	.0	.0	.0
LL-0407	Columbus	OH		06/30/2004		549,022	.0	.0	.0	.0	.0	.0	.0	53,657	.0	.0	.0
LL-0410	Reynoldsburg	OH		01/04/2005		317,913	.0	.0	.0	.0	.0	.0	.0	11,271	.0	.0	.0
LL-0411	West Lafayette	IN		02/22/2005		3,846,675	.0	.0	.0	.0	.0	.0	.0	183,063	.0	.0	.0
LL-0412	Chicago	IL		12/27/2004		1,938,347	.0	.0	.0	.0	.0	.0	.0	57,286	.0	.0	.0
LL-0413	Castle Rock	CO		09/29/2005		1,148,822	.0	.0	.0	.0	.0	.0	.0	31,114	.0	.0	.0
LL-0414	Fort Wayne	IN		12/21/2004		1,965,592	.0	.0	.0	.0	.0	.0	.0	369,910	.0	.0	.0
LL-0415	Reno	NV		03/28/2005		858,784	.0	.0	.0	.0	.0	.0	.0	71,245	.0	.0	.0
LL-0501	Wilmington	OH		05/12/2005		1,036,208	.0	.0	.0	.0	.0	.0	.0	208,680	.0	.0	.0
LL-0503	West Chester	OH		04/12/2005		1,029,495	.0	.0	.0	.0	.0	.0	.0	47,430	.0	.0	.0
LL-0504	Lafayette	IN		06/03/2005		174,125	.0	.0	.0	.0	.0	.0	.0	158,808	.0	.0	.0
LL-0505	Longmont	CO		06/29/2005		1,125,170	.0	.0	.0	.0	.0	.0	.0	122,814	.0	.0	.0
LL-0506	Colorado Springs	CO		06/29/2005		2,990,159	.0	.0	.0	.0	.0	.0	.0	85,073	.0	.0	.0
LL-0507	Long Beach	CA		08/31/2005		1,924,423	.0	.0	.0	.0	.0	.0	.0	152,701	.0	.0	.0
LL-0508	Castle Rock	CO		12/01/2005		2,387,016	.0	.0	.0	.0	.0	.0	.0	64,186	.0	.0	.0
LL-0509	Round Rock	TX		11/09/2005		1,149,509	.0	.0	.0	.0	.0	.0	.0	41,668	.0	.0	.0
LL-0510	Round Rock	TX		10/11/2005		449,781	.0	.0	.0	.0	.0	.0	.0	34,912	.0	.0	.0
LL-0511	Tampa	FL		08/03/2005		2,746,445	.0	.0	.0	.0	.0	.0	.0	76,988	.0	.0	.0
LL-0513	Springfield	OH		12/06/2005		1,983,446	.0	.0	.0	.0	.0	.0	.0	64,092	.0	.0	.0
LL-0514	Huntsville	AL		11/15/2005		629,253	.0	.0	.0	.0	.0	.0	.0	16,857	.0	.0	.0
LL-0515	St. Paul	MN		07/17/2006		1,831,662	.0	.0	.0	.0	.0	.0	.0	126,444	.0	.0	.0
LL-0516	Louisville	KY		01/03/2006		990,435	.0	.0	.0	.0	.0	.0	.0	74,476	.0	.0	.0
LL-0517	Nashville	TN		06/26/2006		687,675	.0	.0	.0	.0	.0	.0	.0	18,967	.0	.0	.0
LL-0518	Draper	UT		10/24/2006		2,943,950	.0	.0	.0	.0	.0	.0	.0	71,635	.0	.0	.0
LL-0519	Arvada	CO		03/15/2006		1,012,667	.0	.0	.0	.0	.0	.0	.0	41,198	.0	.0	.0
LL-0602	Houston	TX		04/25/2006		1,102,364	.0	.0	.0	.0	.0	.0	.0	87,908	.0	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

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-0603	South Bend	IN		05/31/2006		2,509,035	.0	.0	.0	.0	.0	.0	.0		101,915	.0	.0
LL-0604	Indianapolis	IN		05/18/2006		2,982,008	.0	.0	.0	.0	.0	.0	.0		142,702	.0	.0
LL-0605	Murfreesboro	TN		07/31/2006		1,949,622	.0	.0	.0	.0	.0	.0	.0		52,313	.0	.0
LL-0607	Centennial	CO		09/27/2006		1,156,746	.0	.0	.0	.0	.0	.0	.0		27,093	.0	.0
LL-0608	Sun City	FL		09/22/2006		738,839	.0	.0	.0	.0	.0	.0	.0		18,257	.0	.0
LL-0609	Dallas	TX		12/28/2006		1,867,500	.0	.0	.0	.0	.0	.0	.0		39,276	.0	.0
LL-0610	Greenfield	IN		10/12/2006		1,805,146	.0	.0	.0	.0	.0	.0	.0		66,353	.0	.0
LL-0611	Lima East	OH		02/28/2007		1,563,453	.0	.0	.0	.0	.0	.0	.0		214,963	.0	.0
LL-0612	Plymouth	MN		12/01/2006		1,264,559	.0	.0	.0	.0	.0	.0	.0		80,957	.0	.0
LL-0613	Middletown	OH		12/06/2006		784,101	.0	.0	.0	.0	.0	.0	.0		49,668	.0	.0
LL-0614	Lafayette	IN		10/06/2006		601,438	.0	.0	.0	.0	.0	.0	.0		13,984	.0	.0
LL-0616	Powell	OH		12/07/2006		976,926	.0	.0	.0	.0	.0	.0	.0		36,516	.0	.0
LL-0617	Harrisburg	PA		12/08/2006		1,349,929	.0	.0	.0	.0	.0	.0	.0		50,964	.0	.0
LL-0618	Golden	CO		02/14/2007		1,953,580	.0	.0	.0	.0	.0	.0	.0		45,232	.0	.0
LL-0619	Brownsburg	IN		01/18/2007		1,067,767	.0	.0	.0	.0	.0	.0	.0		39,904	.0	.0
LL-0701	Carmel	IN		04/11/2007		4,960,931	.0	.0	.0	.0	.0	.0	.0		82,196	.0	.0
LL-0702	Vandalia	OH		05/01/2007		1,728,365	.0	.0	.0	.0	.0	.0	.0		106,723	.0	.0
LL-0703	Colorado Springs	CO		09/27/2007		1,328,478	.0	.0	.0	.0	.0	.0	.0		94,805	.0	.0
LL-0704	Indianapolis	IN		08/02/2007		2,623,771	.0	.0	.0	.0	.0	.0	.0		60,212	.0	.0
LL-0705	Carmel	IN		05/30/2007		674,347	.0	.0	.0	.0	.0	.0	.0		24,690	.0	.0
LL-0706	Champaign	IL		07/10/2007		3,346,567	.0	.0	.0	.0	.0	.0	.0		69,627	.0	.0
LL-0707	Indianapolis	IN		08/21/2007		1,021,917	.0	.0	.0	.0	.0	.0	.0		22,221	.0	.0
LL-0708	Roseville	MI		08/13/2007		761,779	.0	.0	.0	.0	.0	.0	.0		92,989	.0	.0
LL-0709	Indianapolis	IN		08/01/2007		545,427	.0	.0	.0	.0	.0	.0	.0		16,906	.0	.0
LL-0710	Concord	NC		03/12/2008		2,921,808	.0	.0	.0	.0	.0	.0	.0		159,606	.0	.0
LL-0712	Houston	TX		11/29/2007		1,518,742	.0	.0	.0	.0	.0	.0	.0		87,345	.0	.0
LL-0713	Bloomington	IN		02/07/2008		6,457,378	.0	.0	.0	.0	.0	.0	.0		215,872	.0	.0
LL-0714	Vandalia	OH		02/14/2008		1,845,302	.0	.0	.0	.0	.0	.0	.0		103,895	.0	.0
LL-0715	Colfax	NC		06/19/2008		3,309,217	.0	.0	.0	.0	.0	.0	.0		179,523	.0	.0
LL-0801	Aurora	CO		08/15/2008		3,836,423	.0	.0	.0	.0	.0	.0	.0		87,142	.0	.0
LL-0802	Indianapolis	IN		05/20/2008		1,156,368	.0	.0	.0	.0	.0	.0	.0		25,244	.0	.0
LL-0803	Houston	TX		03/13/2008		976,108	.0	.0	.0	.0	.0	.0	.0		15,277	.0	.0
LL-0804	Indianapolis	IN		04/23/2008		2,561,136	.0	.0	.0	.0	.0	.0	.0		108,462	.0	.0
LL-0805	Nicholasville	KY		06/25/2008		898,378	.0	.0	.0	.0	.0	.0	.0		19,095	.0	.0
LL-0806	Kissimmee	FL		05/23/2008		1,885,649	.0	.0	.0	.0	.0	.0	.0		44,285	.0	.0
LL-0807	Springfield	IL		11/25/2008		3,867,439	.0	.0	.0	.0	.0	.0	.0		73,227	.0	.0
LL-0808	Plainfield	IN		08/18/2008		1,349,817	.0	.0	.0	.0	.0	.0	.0		130,144	.0	.0
LL-0809	Indianapolis	IN		08/11/2008		2,397,517	.0	.0	.0	.0	.0	.0	.0		61,641	.0	.0
LL-0810	Centennial	CO		12/05/2008		1,936,192	.0	.0	.0	.0	.0	.0	.0		36,653	.0	.0
LL-0811	San Antonio	TX		10/10/2008		1,525,325	.0	.0	.0	.0	.0	.0	.0		155,264	.0	.0
LL-0812	Gastonia	NC		11/17/2008		474,088	.0	.0	.0	.0	.0	.0	.0		14,282	.0	.0
LL-0813	Simpsonville	SC		01/22/2009		1,202,135	.0	.0	.0	.0	.0	.0	.0		58,696	.0	.0
LL-0901	Charleston	SC		11/19/2009		2,453,325	.0	.0	.0	.0	.0	.0	.0		50,279	.0	.0
LL-0902	Beckley	WV		03/08/2010		1,107,269	.0	.0	.0	.0	.0	.0	.0		27,085	.0	.0
LL-0903	Simpsonville	SC		11/25/2009		3,730,275	.0	.0	.0	.0	.0	.0	.0		74,951	.0	.0
LL-0904	Indianapolis	IN		11/10/2009		2,218,342	.0	.0	.0	.0	.0	.0	.0		140,825	.0	.0
LL-0905	Memphis	TN		07/29/2009		1,873,853	.0	.0	.0	.0	.0	.0	.0		83,337	.0	.0
LL-0906	Conroe	TX		08/28/2009		1,453,900	.0	.0	.0	.0	.0	.0	.0		37,665	.0	.0
LL-0907	Orlando	FL		09/03/2009		705,524	.0	.0	.0	.0	.0	.0	.0		26,815	.0	.0
LL-0908	Houston	TX		10/01/2009		3,227,688	.0	.0	.0	.0	.0	.0	.0		71,022	.0	.0
LL-0909	Leesburg	FL		12/10/2009		1,236,956	.0	.0	.0	.0	.0	.0	.0		44,481	.0	.0
LL-0910	Minneola	FL		12/10/2009		1,164,194	.0	.0	.0	.0	.0	.0	.0		41,864	.0	.0
LL-0911	Beavercreek	OH		02/01/2010		1,960,583	.0	.0	.0	.0	.0	.0	.0		50,428	.0	.0
LL-0912	Beavercreek	OH		02/01/2010		2,233,718	.0	.0	.0	.0	.0	.0	.0		84,896	.0	.0
LL-0913	Simpsonville	SC		12/28/2010		3,250,000	.0	.0	.0	.0	.0	.0	.0		45,442	.0	.0
LL-1002	Ashland	KY		06/30/2010		1,622,814	.0	.0	.0	.0	.0	.0	.0		68,383	.0	.0
LL-1003	Independence	MO		08/12/2010		5,008,639	.0	.0	.0	.0	.0	.0	.0		213,638	.0	.0
LL-1004	Lansing	MI		06/08/2010		3,534,957	.0	.0	.0	.0	.0	.0	.0		88,325	.0	.0
LL-1005	Keizer	OR		07/30/2010		1,739,024	.0	.0	.0	.0	.0	.0	.0		85,381	.0	.0
LL-1006	Oklahoma City	OK		11/09/2010		2,175,000	.0	.0	.0	.0	.0	.0	.0		90,045	.0	.0
LL-1007	Waxahachie	TX		02/14/2011		.0	.0	.0	.0	.0	.0	.0	.0		45,683	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

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-1009	Arlington	TX		02/09/2011		.0	.0	.0	.0	.0	.0	.0	.0	.45,045	.0	.0	.0
LL-1010	Norton Shores	MI		04/14/2011		.0	.0	.0	.0	.0	.0	.0	.0	.116,733	.0	.0	.0
LL-1101	Miamisburg	OH		04/05/2011		.0	.0	.0	.0	.0	.0	.0	.0	.85,701	.0	.0	.0
LL-1102	Evendale	OH		03/29/2011		.0	.0	.0	.0	.0	.0	.0	.0	.21,762	.0	.0	.0
LL-1103	McDonough	GA		11/10/2011		.0	.0	.0	.0	.0	.0	.0	.0	.2,650	.0	.0	.0
LL-7982	Smyrna	GA		10/25/1990		434,570	.0	.0	.0	.0	.0	.0	.0	.74,850	.0	.0	.0
LL-8014	Shawnee	OK		06/06/1991		183,563	.0	.0	.0	.0	.0	.0	.0	.168,732	.0	.0	.0
LL-8059	Port Saint Lucie	FL		05/25/1994		458,290	.0	.0	.0	.0	.0	.0	.0	.128,445	.0	.0	.0
LL-8068	Lexington	MN		09/30/1994		477,544	.0	.0	.0	.0	.0	.0	.0	.119,201	.0	.0	.0
LL-8069	Thornton	CO		10/25/1994		506,590	.0	.0	.0	.0	.0	.0	.0	.113,384	.0	.0	.0
LL-8075	Pineville	NC		03/15/1995		1,107,253	.0	.0	.0	.0	.0	.0	.0	.221,982	.0	.0	.0
LL-8080	Kentwood	MI		01/22/1996		232,184	.0	.0	.0	.0	.0	.0	.0	.15,900	.0	.0	.0
LL-8081	San Antonio	TX		08/16/1995		617,695	.0	.0	.0	.0	.0	.0	.0	.121,746	.0	.0	.0
LL-8085	Port Orange	FL		09/03/1996		1,307,289	.0	.0	.0	.0	.0	.0	.0	.185,347	.0	.0	.0
LL-8086	Kennebunk	ME		05/15/1996		824,038	.0	.0	.0	.0	.0	.0	.0	.125,864	.0	.0	.0
LL-8093	Fishers	IN		05/30/1996		.86,606	.0	.0	.0	.0	.0	.0	.0	.71,992	.0	.0	.0
LL-8095	Geneva	IL		07/12/1996		437,268	.0	.0	.0	.0	.0	.0	.0	.64,719	.0	.0	.0
LL-8098	Conway	SC		06/29/1997		1,718,825	.0	.0	.0	.0	.0	.0	.0	.204,304	.0	.0	.0
LL-8100	El Paso	TX		07/25/1996		816,993	.0	.0	.0	.0	.0	.0	.0	.128,247	.0	.0	.0
LL-8103	San Diego	CA		01/31/1996		159,610	.0	.0	.0	.0	.0	.0	.0	.146,774	.0	.0	.0
LL-8104	Gray	ME		02/28/1997		492,407	.0	.0	.0	.0	.0	.0	.0	.63,267	.0	.0	.0
LL-8105	Centerville	UT		06/30/1997		973,558	.0	.0	.0	.0	.0	.0	.0	.117,054	.0	.0	.0
LL-8109	Indianapolis	IN		05/30/1997		132,698	.0	.0	.0	.0	.0	.0	.0	.86,577	.0	.0	.0
LL-8110	Lehigh Acres	FL		07/16/1998		1,761,903	.0	.0	.0	.0	.0	.0	.0	.123,945	.0	.0	.0
LL-8111	Duncanville	TX		10/22/1997		901,699	.0	.0	.0	.0	.0	.0	.0	.100,065	.0	.0	.0
LL-8112	Missouri City	TX		06/09/1997		706,552	.0	.0	.0	.0	.0	.0	.0	.103,929	.0	.0	.0
LL-8113	Omaha	NE		08/28/1997		938,956	.0	.0	.0	.0	.0	.0	.0	.107,601	.0	.0	.0
LL-8115	Pawleys Island	SC		11/24/1997		876,784	.0	.0	.0	.0	.0	.0	.0	.95,769	.0	.0	.0
LL-8116	Ft. Wayne	IN		05/28/1998		1,540,382	.0	.0	.0	.0	.0	.0	.0	.157,328	.0	.0	.0
LL-8117	Toledo	OH		02/11/1998		1,602,272	.0	.0	.0	.0	.0	.0	.0	.90,594	.0	.0	.0
LL-8119	Van Wert	OH		10/21/1997		469,548	.0	.0	.0	.0	.0	.0	.0	.58,773	.0	.0	.0
LL-8120	El Paso	TX		10/10/1997		127,339	.0	.0	.0	.0	.0	.0	.0	.63,743	.0	.0	.0
LL-8121	Atlanta	GA		11/17/1997		162,479	.0	.0	.0	.0	.0	.0	.0	.77,800	.0	.0	.0
LL-8123	Selma	CA		12/30/1997		1,512,157	.0	.0	.0	.0	.0	.0	.0	.189,275	.0	.0	.0
LL-8125	Red Oak	TX		12/19/1997		734,608	.0	.0	.0	.0	.0	.0	.0	.89,679	.0	.0	.0
LL-8129	Powder Springs	GA		01/30/1998		571,125	.0	.0	.0	.0	.0	.0	.0	.65,852	.0	.0	.0
LL-8132	Williamstown	NJ		01/20/1999		408,139	.0	.0	.0	.0	.0	.0	.0	.44,887	.0	.0	.0
LL-8135	Suwanee	GA		03/31/1998		925,067	.0	.0	.0	.0	.0	.0	.0	.107,766	.0	.0	.0
LL-8136	Kingman	AZ		03/06/1998		547,889	.0	.0	.0	.0	.0	.0	.0	.140,385	.0	.0	.0
LL-8138	Boulder	CO		05/21/1998		286,817	.0	.0	.0	.0	.0	.0	.0	.108,747	.0	.0	.0
LL-8143	Statesville	NC		03/30/1999		692,640	.0	.0	.0	.0	.0	.0	.0	.162,909	.0	.0	.0
LL-8146	Oakland Park	FL		01/15/1999		1,290,060	.0	.0	.0	.0	.0	.0	.0	.143,079	.0	.0	.0
LL-8147	Cartersville	GA		07/01/1999		420,335	.0	.0	.0	.0	.0	.0	.0	.115,860	.0	.0	.0
LL-8149	Irvine	CA		06/21/1999		318,917	.0	.0	.0	.0	.0	.0	.0	.80,858	.0	.0	.0
LL-8150	Newport Beach	CA		06/08/1999		1,701,352	.0	.0	.0	.0	.0	.0	.0	.147,564	.0	.0	.0
LL-8151	Lakewood	CO		07/30/1999		469,579	.0	.0	.0	.0	.0	.0	.0	.37,337	.0	.0	.0
LL-8154	Omaha	NE		08/10/1999		2,579,847	.0	.0	.0	.0	.0	.0	.0	.234,785	.0	.0	.0
LL-8156	Greenwood	IN		09/29/1999		894,366	.0	.0	.0	.0	.0	.0	.0	.72,600	.0	.0	.0
LL-8157	Torrance	CA		10/27/1999		488,124	.0	.0	.0	.0	.0	.0	.0	.109,888	.0	.0	.0
LL-8158	Naples	ME		06/12/2000		542,721	.0	.0	.0	.0	.0	.0	.0	.38,558	.0	.0	.0
LL-8161	Cotuit	MA		07/10/2001		398,892	.0	.0	.0	.0	.0	.0	.0	.24,303	.0	.0	.0
LL-8163	San Diego	CA		01/17/2001		1,258,438	.0	.0	.0	.0	.0	.0	.0	.204,893	.0	.0	.0
LL-8165	Taos	NM		12/18/2000		1,047,627	.0	.0	.0	.0	.0	.0	.0	.69,533	.0	.0	.0
LL-8167	Indianapolis	IN		03/27/2001		.47,981	.0	.0	.0	.0	.0	.0	.0	.35,864	.0	.0	.0
LL-8169	Villa Rica	GA		04/20/2001		1,819,373	.0	.0	.0	.0	.0	.0	.0	.283,731	.0	.0	.0
LL-8171	Westfield	IN		06/21/2001		838,862	.0	.0	.0	.0	.0	.0	.0	.61,466	.0	.0	.0
LL-8173	Albuquerque	NM		10/26/2001		4,690,549	.0	.0	.0	.0	.0	.0	.0	.158,866	.0	.0	.0
LL-8175	San Antonio	TX		12/12/2001		844,068	.0	.0	.0	.0	.0	.0	.0	.141,332	.0	.0	.0
LL-8176	Corona	CA		12/26/2001		943,998	.0	.0	.0	.0	.0	.0	.0	.56,799	.0	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

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
0299999. Mortgages with partial repayments						234,784,991	0	0	0	0	0	0	0	14,879,787	0	0	0
0599999 - Totals						248,818,372	0	0	0	0	0	0	12,757,568	27,637,355	0	0	0

SCHEDULE BA - PART 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE BA - PART 3

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31331J-CR-2	FFCB AGENCY DEBENTURES			1	1	5,012,963	100.2490	5,027,462	5,015,000	5,013,176	0	172	0	0	4.250	4.255	JJ	91,175	213,138	02/01/2010	01/27/2020
3136F3-5P-7	FNMA AGENCY DEBENTURES			1	1	1,004,375	107.1560	1,071,563	1,000,000	1,000,892	0	(553)	0	0	5.240	5.178	FA	20,960	52,400	08/31/2004	08/07/2013
465139-BQ-5	AID-ISRAEL ZEROS RECEIPTS	.0			1FE	718,333	82.6660	3,314,084	4,009,000	2,118,962	0	149,651	0	0	0.000	7.460	N/A	0	0	03/19/1997	09/15/2020
912810-QT-8	U S TREASURY				1	5,163,281	104.7660	5,238,280	5,000,000	5,162,939	0	(342)	0	0	3.125	2.960	MN	20,175	0	11/29/2011	11/15/2041
912827-7L-0	U S TREASURY	.0			1	127,070	100.5660	125,708	125,000	125,020	0	(267)	0	0	4.875	4.658	FA	2,302	6,094	07/17/2002	02/15/2012
912828-BA-7	U S TREASURY	.SD			1	740,234	104.6410	784,805	750,000	748,385	0	1,108	0	0	3.625	3.785	MN	3,510	27,188	07/15/2003	05/15/2013
912828-BA-7	U S TREASURY				1	2,220,703	104.6410	2,354,414	2,250,000	2,245,154	0	3,323	0	0	3.625	3.785	MN	10,531	81,563	07/15/2003	05/15/2013
912828-LU-2	U S TREASURY	.SD			1	1,305,688	110.8830	1,441,476	1,300,000	1,309,731	0	5,006	0	0	3.125	3.252	AO	6,993	40,625	11/05/2009	10/31/2016
912828-LU-2	U S TREASURY				1	3,716,188	110.8830	4,102,664	3,700,000	3,727,697	0	14,248	0	0	3.125	3.252	AO	19,903	115,625	11/05/2009	10/31/2016
912828-NA-4	U S TREASURY				1	4,976,649	111.3750	5,568,750	5,000,000	4,981,620	0	3,089	0	0	3.125	3.200	AO	26,614	156,250	04/28/2010	04/30/2017
912828-QS-2	U S TREASURY	.SD			1	111,135	101.0860	111,194	110,000	111,033	0	(102)	0	0	0.750	0.365	JD	38	413	10/03/2011	06/15/2014
01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,096,619	XXX	29,140,400	28,259,000	26,544,609	0	175,333	0	0	XXX	XXX	XXX	202,201	693,296	XXX	XXX
36176F-ZS-0	G2 POOL # 765164			2	1	4,373,761	109.1460	4,399,141	4,030,511	4,375,476	0	1,715	0	0	4.607	4.132	MON	15,474	30,772	12/01/2011	10/20/2061
36230U-YF-0	G2			2	1	1,098,342	109.4230	1,106,606	1,011,311	1,093,518	0	(4,824)	0	0	4.676	2.310	MON	3,941	11,753	12/01/2011	01/01/2020
36297E-ZY-4	G2 #710059			2	1	2,991,465	108.8310	3,177,899	2,920,031	2,981,018	0	(10,447)	0	0	4.500	4.067	MON	10,950	97,804	12/01/2011	08/01/2031
02999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,463,568	XXX	8,683,646	7,961,853	8,450,012	0	(13,556)	0	0	XXX	XXX	XXX	30,365	140,329	XXX	XXX
05999999. Total - U.S. Government Bonds						33,560,187	XXX	37,824,046	36,220,853	34,994,621	0	161,777	0	0	XXX	XXX	XXX	232,566	833,625	XXX	XXX
642869-AC-5	NEW BRUNSWICK		A		1FE	9,970,300	104.5330	10,453,340	10,000,000	9,972,317	0	2,017	0	0	2.750	2.797	JD	12,222	136,736	06/09/2011	06/15/2018
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	1,990,560	104.2440	2,084,882	2,000,000	1,993,154	0	1,816	0	0	2.375	2.476	JJ	21,111	47,500	07/13/2010	07/21/2015
74727P-AK-7	State of Qatar SOVEREIGN		F		1FE	5,025,000	109.7500	5,487,500	5,000,000	5,020,377	0	(2,009)	0	0	5.250	5.187	JJ	117,396	262,500	11/17/2009	01/20/2020
06999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						16,985,860	XXX	18,025,722	17,000,000	16,985,848	0	1,824	0	0	XXX	XXX	XXX	150,729	446,736	XXX	XXX
10999999. Total - All Other Government Bonds						16,985,860	XXX	18,025,722	17,000,000	16,985,848	0	1,824	0	0	XXX	XXX	XXX	150,729	446,736	XXX	XXX
17999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
24999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
044555-KN-9	ASHLAND ORE GENERAL OBLIGATION			1	1FE	3,959,625	106.0760	4,004,369	3,775,000	3,878,362	0	(14,106)	0	0	5.805	5.272	JJ	101,047	219,139	03/08/2005	07/15/2019
072887-TR-3	BAYONNE N J GENERAL OBLIGATION				1FE	1,388,850	98.4800	1,388,568	1,410,000	1,395,688	0	1,963	0	0	5.050	5.248	JJ	32,833	71,205	04/21/2008	01/15/2018
088365-DZ-1	BEXAR CNTY TX HOSP DIST BABS GEN OBLIGATION			1	1FE	3,595,000	112.4610	4,042,973	3,595,000	3,595,000	0	0	0	0	5.919	5.919	FA	80,387	212,788	08/05/2009	02/15/2022
088365-EA-5	BEXAR CNTY TX HOSP DIST BABS GEN OBLIGATION			1	1FE	5,415,000	111.4980	6,037,617	5,415,000	5,415,000	0	0	0	0	6.019	6.019	FA	123,129	325,929	08/05/2009	02/15/2023
098825-ZS-4	BOONE CNTY KY SCH DIST FIN COR EDUCATION			1	1FE	4,295,476	107.4760	4,551,609	4,235,000	4,288,256	0	(4,866)	0	0	5.750	5.560	JD	20,293	243,513	06/04/2010	06/01/2020
102637-JM-8	BOWLING GREEN KY GENERAL OBLIGATION				1FE	1,211,559	102.4510	1,275,515	1,245,000	1,220,289	0	1,377	0	0	5.050	5.269	JD	5,239	62,873	09/17/2004	06/01/2024
113835-AB-5	BROOKLYN CENTER MINN GENERAL OBLIGATION			1	1FE	1,706,307	108.2660	1,862,175	1,720,000	1,711,774	0	929	0	0	5.125	5.206	FA	36,729	88,150	11/09/2004	02/01/2019
113835-A9-3	BROOKLYN CENTER MINN GENERAL OBLIGATION			1	1FE	1,778,614	107.0740	1,927,332	1,800,000	1,786,395	0	1,313	0	0	5.125	5.240	FA	38,438	92,250	11/09/2004	02/01/2020
120280-RO-7	BULLITT CNTY KY SCH DIST FIN C EDUCATION			1	1FE	1,506,789	108.7400	1,647,411	1,515,000	1,507,414	0	317	0	0	5.700	5.750	MS	28,785	86,355	09/18/2009	09/01/2026
142523-BJ-7	CARLISLE-SULLIVAN IND SCH BLDG EDUCATION			1	1FE	2,000,000	106.1230	2,122,460	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	128,417	05/27/2010	01/15/2027
144879-VA-2	CARROLL CNTY MD GENERAL OBLIGATION			1	1FE	3,241,095	108.5060	3,526,445	3,250,000	3,241,559	0	399	0	0	5.125	5.151	MN	27,760	166,563	11/13/2009	11/01/2025
172217-FU-0	CINCINNATI OH REV BANS GENERAL OBLIGATION			1	1FE	1,022,360	111.5630	1,115,630	1,000,000	1,018,442	0	(1,800)	0	0	6.046	5.752	JD	5,038	60,460	10/20/2009	12/01/2019
181507-BF-0	CLARK PLEASANT IND MIDDLE SCH EDUCATION				1FE	1,380,000	104.6310	1,443,908	1,380,000	1,380,000	0	0	0	0	1.640	1.640	JJ	10,436	22,632	12/08/2009	01/15/2015
181507-BG-8	CLARK PLEASANT IND MIDDLE SCH EDUCATION				1FE	2,110,000	107.3680	2,265,465	2,110,000	2,110,000	0	0	0	0	1.640	1.640	JJ	15,956	34,604	12/08/2009	01/15/2020
181507-BH-6	CLARK PLEASANT IND MIDDLE SCH EDUCATION				1FE	2,510,000	107.8680	2,707,487	2,510,000	2,510,000	0	0	0	0	1.640	1.640	JJ	18,981	41,164	12/08/2009	07/15/2025
214471-NH-3	COOK CO SCHOOL DISTRICT				1FE	1,060,000	110.3490	1,169,699	1,060,000	1,060,000	0	0	0	0	5.750	5.750	JD	5,079	60,950	12/15/2009	06/01/2017
214471-NK-6	COOK CO SCHOOL DISTRICT				1FE	510,000	108.3310	552,488	510,000	510,000	0	0	0	0	5.750	5.750	JD	2,444	29,325	12/15/2009	06/01/2017
214471-NM-2	COOK CO			1	1FE	501,372	121.1530	617,880	510,000	501,930	0	287	0	0	6.125	6.283	JD	2,603	31,238	01/15/2010	12/01/2027
214471-NN-0	COOK CO			1	1FE	1,669,069	105.3770	1,780,871	1,690,000	1,670,437	0	699	0	0	6.125	6.240	JD	8,626	103,513	01/15/2010	12/01/2027
228482-AQ-8	CROWN POINT IND CNTY SCH CORP SCHOOL DISTRICT			1	1FE																

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
454624-BG-1	IN BD BK COMMON SCHOOL FUND BOND BANK	1		1	1FE	1,260,538	102.4330	1,280,413	1,250,000	1,253,393	0	(1,226)	0	0	5.560	5.443	JJ	32,047	69,500	11/05/2004	07/15/2014
454624-RL-3	IN BD BK COMMON SCHOOL FUND BOND BANK	1		1	1FE	1,982,500	111.5220	2,230,440	2,000,000	1,985,512	0	1,086	0	0	6.010	6.111	JJ	55,426	120,200	03/12/2009	07/15/2021
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK	1		1	1FE	1,906,590	110.0510	2,052,451	1,865,000	1,892,047	0	(4,001)	0	0	6.210	5.900	FA	48,257	115,817	01/23/2008	08/01/2017
475512-DZ-9	JEFFERSON WIS SCH DIST SCHOOL DISTRICT	1		1	1FE	706,237	104.3130	740,622	710,000	707,553	0	226	0	0	5.450	5.502	MS	12,898	38,695	01/11/2006	03/01/2020
478167-ET-2	JOHNSON & UNION CNTYS ILL CMNT SCHOOL DISTRICT	1		1	1FE	585,000	105.2670	615,812	585,000	585,000	0	0	0	0	5.350	5.350	AO	7,824	31,298	11/05/2004	10/01/2018
478167-EU-9	JOHNSON & UNION CNTYS ILL CMNT SCHOOL DISTRICT	1		1	1FE	500,000	103.0880	515,440	500,000	500,000	0	0	0	0	5.500	5.500	AO	6,875	27,500	11/05/2004	10/01/2023
485428-ZW-9	KANSAS ST DEV FIN AUTH REV GENERAL	1		1	1FE	1,000,000	115.1970	1,151,970	1,000,000	1,000,000	0	0	0	0	5.012	5.012	MN	8,353	50,120	02/27/2004	05/01/2018
489890-KB-8	KENOWA HILLS MICH PUB SCHS SCHOOL DISTRICT	1		1	1FE	3,800,000	108.8040	4,134,552	3,800,000	3,800,000	0	0	0	0	6.375	6.375	MN	40,375	242,250	05/27/2010	05/01/2026
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION	1		1	1FE	445,000	105.3520	468,816	445,000	445,000	0	0	0	0	5.450	5.450	MN	4,042	24,253	04/12/2007	05/01/2016
512606-ZS-6	LAKEWOOD OHIO GENERAL OBLIGATION	1		1	1FE	1,554,705	105.2540	1,578,810	1,500,000	1,517,252	0	(6,277)	0	0	5.950	5.452	JJ	44,625	89,250	01/06/2005	07/01/2014
526430-JC-8	LEON CNTY FLA CAP IMPT REV GENERAL	1		1	1FE	1,000,000	101.8810	1,018,810	1,000,000	1,000,000	0	0	0	0	4.800	4.800	AO	12,000	48,000	05/28/2003	10/01/2018
533883-LW-2	LINCOLN MICH CONS SCH DIST SCHOOL DISTRICT	1		1	1FE	1,100,000	107.9960	1,187,956	1,100,000	1,100,000	0	0	0	0	6.150	6.150	MN	11,275	67,650	06/11/2010	05/01/2023
533883-LX-0	LINCOLN MICH CONS SCH DIST SCHOOL DISTRICT	1		1	1FE	1,100,000	107.7520	1,185,272	1,100,000	1,100,000	0	0	0	0	6.250	6.250	MN	11,458	68,750	06/11/2010	05/01/2024
536549-BW-7	LISLE ILL GENERAL OBLIGATION	1		1	1FE	1,254,784	104.2170	1,360,032	1,305,000	1,275,810	0	3,380	0	0	4.800	5.185	JJ	31,320	62,640	10/06/2004	01/01/2019
552002-NF-0	LYON CNTY NEV SCH DIST SCHOOL DISTRICT	1		1	1FE	325,000	112.5190	365,687	325,000	325,000	0	0	0	0	5.600	5.600	JD	1,517	18,200	07/09/2009	06/01/2020
552002-NG-8	LYON CNTY NEV SCH DIST SCHOOL DISTRICT	1		1	1FE	1,320,000	112.4490	1,484,327	1,320,000	1,320,000	0	0	0	0	5.750	5.750	JD	6,325	75,900	07/09/2009	06/01/2021
552002-NH-6	LYON CNTY NEV SCH DIST SCHOOL DISTRICT	1		1	1FE	1,370,000	112.0610	1,535,236	1,370,000	1,370,000	0	0	0	0	5.850	5.850	JD	6,679	80,145	07/09/2009	06/01/2022
552002-NJ-2	LYON CNTY NEV SCH DIST SCHOOL DISTRICT	1		1	1FE	1,175,000	111.9480	1,315,389	1,175,000	1,175,000	0	0	0	0	5.950	5.950	JD	5,826	69,913	07/09/2009	06/01/2023
552002-NK-9	LYON CNTY NEV SCH DIST SCHOOL DISTRICT	1		1	1FE	500,000	112.3550	561,775	500,000	500,000	0	0	0	0	6.100	6.100	JD	2,542	30,500	07/09/2009	06/01/2024
57583R-FW-0	MA ST DEV FIN PAC B	1		3	3	872,813	96.9620	848,418	875,000	873,297	0	138	0	0	7.000	7.030	JD	5,104	61,250	06/30/2006	06/01/2023
583080-DX-1	MEADE SCH DIST NO 46-1 S D SCHOOL DISTRICT	1		1	1FE	5,000,000	113.7740	5,688,700	5,000,000	5,000,000	0	0	0	0	5.650	5.650	JD	23,542	423,750	05/18/2010	06/01/2027
602245-VN-9	MILWAUKEE CNTY WIS GENERAL OBLIGATION	1		1	1FE	2,910,000	108.6970	3,163,083	2,910,000	2,910,000	0	0	0	0	5.000	5.000	FA	60,625	145,500	11/06/2009	08/01/2022
602366-MV-5	MILWAUKEE WIS SCHOOL DISTRICT	1		1	1FE	2,983,290	112.0330	3,360,990	3,000,000	2,983,897	0	673	0	0	5.250	5.301	FA	59,500	157,500	05/27/2010	02/15/2027
639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION	1		1	1FE	1,008,290	110.1520	1,101,520	1,000,000	1,006,098	0	(332)	0	0	5.810	5.740	JD	4,842	58,100	10/21/2003	06/01/2024
643425-LM-1	NEW CASTLE PENN GENERAL OBLIGATION	1		3	3	1,010,925	99.6850	1,031,740	1,035,000	1,017,831	0	1,420	0	0	5.600	5.840	MN	7,406	57,960	06/06/2006	11/15/2020
643425-LN-9	NEW CASTLE PENN GENERAL OBLIGATION	1		3	3	1,313,080	93.6080	1,273,069	1,360,000	1,321,310	0	1,700	0	0	5.700	6.001	MN	9,905	77,520	05/31/2006	11/15/2025
66415P-AJ-3	NORTHEAST DUBOIS CNTY IND SCH SCHOOL DISTRICT	1		1	1FE	2,693,592	103.5080	2,830,944	2,735,000	2,703,433	0	1,617	0	0	5.375	5.500	JJ	67,786	147,006	12/01/2004	01/15/2025
668180-CW-0	NORTHWESTERN OHIO LOC SCH DIST SCHOOL DISTRICT	1		1	1FE	2,021,160	118.3210	2,366,420	2,000,000	2,019,771	0	(827)	0	0	5.820	5.720	JD	9,700	116,400	05/14/2010	12/01/2026
67868U-CA-9	OKLAHOMA CNTY OKLA FIN AUTH EDUCATION	1		1	1FE	2,010,000	117.5610	2,351,220	2,000,000	2,008,591	0	(641)	0	0	6.500	6.438	MS	43,333	130,000	07/01/2009	09/01/2021
67868U-CB-7	OKLAHOMA CNTY OKLA FIN AUTH EDUCATION	1		1	1FE	2,000,000	117.1430	2,342,860	2,000,000	2,000,000	0	0	0	0	6.600	6.600	MS	44,000	132,000	07/01/2009	09/01/2022
718814-A2-2	PHOENIX ARIZONA GENERAL OBLIGATION	1		1	1FE	1,000,000	106.2140	1,062,140	1,000,000	1,000,000	0	0	0	0	3.138	3.138	JJ	15,690	31,380	10/08/2009	07/01/2015
721143-BP-9	PIKE CNTY IND SCH CORP SCHOOL DISTRICT	1		1	1FE	482,615	110.6170	553,085	500,000	489,264	0	1,228	0	0	5.000	5.371	JJ	12,222	25,000	10/20/2005	01/05/2020
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A			2	2	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	5.870	5.870	JD	489	5,870	12/17/2008	12/01/2039
741701-YJ-9	PRINCE GEORGES CNTY MD GENERAL OBLIGATION			1	1FE	2,000,000	107.6480	2,152,960	2,000,000	2,000,000	0	0	0	0	1.615	1.615	MJSD	1,436	32,300	12/04/2009	12/15/2025
742327-DA-4	Princeton OH CSD	1		1	1FE	6,005,342	109.3520	6,205,726	5,675,000	5,994,079	0	(11,263)	0	0	5.790	5.000	JD	27,382	164,291	08/03/2011	12/01/2020
763223-DV-5	RICHARDSON TEX GENERAL OBLIGATION	1		1	1FE	798,288	102.4010	819,208	800,000	798,981	0	92	0	0	5.400	5.419	FA	16,320	43,200	01/15/2004	02/15/2020
795676-LR-4	SALT LAKE CNTY UTAH GENERAL OBLIGATION	1		1	1FE	1,001,480	108.8130	1,088,130	1,000,000	1,001,280	0	(143)	0	0	4.650	4.629	JD	2,067	46,500	09/23/2009	06/15/2019
840610-QH-5	SOUTH WASH CNTY INDPT SCH DIST SCHOOL DISTRICT	1		1	1FE	3,906,935	111.9290	4,326,056	3,865,000	3,903,928	0	(1,807)	0	0	5.150	5.050	JD	16,587	199,048	05/21/2010	06/01/2026
841354-AL-7	SOUTHEAST DUBOIS CNTY SCH CORP SCHOOL DISTRICT	1		1	1FE	715,575	107.2940	777,882	725,000	719,254	0	606	0	0	5.100	5.228	JJ	17,050	36,975	01/03/2005	07/15/2019
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT	1		2	2FE	1,390,746	108.0340	1,512,476	1,400,000	1,395,668	0										

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB			2	1	2,041,998	108.0360	2,295,019	2,124,315	2,095,750	0	2,450	0	0	6.000	6.600	MON	10,622	127,459	05/09/2002	09/01/2021
31337J-DR-1	FREDDIE MAC - CMO SER 2126 CL CB			2	1	171,289	104.6300	178,051	170,172	175,143	0	(767)	0	0	6.250	5.534	MON	886	10,636	08/23/2002	12/01/2028
31337K-FG-0	FHLMC SER 2140 CL ND			2	1	3,314,146	101.6650	3,631,463	3,572,000	3,479,024	0	20,485	0	0	6.500	7.388	MON	19,348	232,180	11/01/2000	03/01/2029
31359V-PK-3	FNMA 1999-6 PB			2	1	564,918	108.5070	627,387	578,199	572,333	0	333	0	0	6.000	6.397	MON	2,891	34,692	03/09/1999	02/01/2019
3137A1-N9-0	FHMS K008 A2			2	1	7,775,000	106.6400	8,531,160	8,000,000	7,792,723	0	17,723	0	0	3.531	3.892	MON	23,540	258,940	01/14/2011	06/01/2020
3137A3-KF-5	FHR 3753 DB			2	1	1,429,688	104.6530	1,569,800	1,500,000	1,438,842	0	9,155	0	0	3.500	4.399	MON	4,375	43,750	02/01/2011	02/01/2018
3137A6-B2-7	FHR K010 A2			2	1	3,029,817	112.4690	3,374,067	3,000,000	3,026,833	0	(2,984)	0	0	4.333	4.207	MON	10,833	108,325	01/20/2011	10/01/2020
3137A7-JU-5	FHLMC K701 A2			2	1	6,059,928	109.2500	6,554,976	6,000,000	6,051,536	0	(8,392)	0	0	3.882	3.694	MON	19,410	174,690	02/18/2011	11/01/2017
3137A7-NU-0	FHLMC K011 A2			2	1	3,032,858	110.8120	3,344,291	3,018,000	3,031,669	0	(1,189)	0	0	4.084	4.020	MON	10,271	92,441	03/18/2011	11/01/2020
3137AB-SR-0	FHMS 3841 NW			2	1	3,303,715	111.0040	3,515,130	3,166,658	3,296,377	0	(7,338)	0	0	4.500	3.888	MON	11,875	59,375	06/29/2011	05/01/2025
3137AB-2C-4	FHLMC 3855 HB			2	1	5,069,190	108.5200	5,446,629	5,019,000	5,066,754	0	(2,436)	0	0	4.000	3.891	MON	16,730	100,380	06/17/2011	11/01/2023
3138AB-SV-9	FNMA AH6831			2	1	23,565,174	107.0130	23,643,974	22,094,508	23,541,343	0	(23,831)	0	0	4.500	1.949	MON	82,854	0	11/29/2011	03/01/2026
3138EG-QR-8	FNMA POOL # AL0463			2	1	9,627,263	103.4460	9,951,613	9,620,123	9,626,733	0	(530)	0	0	3.000	2.934	MON	24,050	96,201	07/21/2011	07/01/2026
31392B-SV-9	FNMA - CMO SER 2002-5 CL B			2	1	1,144,340	106.9420	1,294,360	1,210,342	1,190,463	0	2,565	0	0	5.500	6.367	MON	5,547	66,569	03/04/2002	07/01/2016
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE			2	1	1,106,146	106.4120	1,186,526	1,115,032	1,109,501	0	204	0	0	6.000	6.140	MON	5,575	66,902	05/02/2002	09/01/2016
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG			2	1	908,538	106.6470	980,263	919,166	913,544	0	349	0	0	6.000	6.214	MON	4,596	55,150	05/08/2002	03/01/2017
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG			2	1	535,887	102.7350	555,051	540,277	537,823	0	162	0	0	6.000	6.156	MON	2,701	32,417	05/29/2002	06/01/2013
31392E-EV-8	FNMA 2002-55 QE			2	1	2,005,467	107.1840	2,187,829	2,041,188	2,029,221	0	624	0	0	5.500	5.695	MON	9,355	112,265	07/16/2002	06/01/2017
31392H-B9-3	FNMA SER 2003-9 CL KM			2	1	3,722,219	108.5310	4,103,896	3,781,301	3,761,843	0	2,291	0	0	5.000	5.157	MON	15,755	189,065	01/14/2003	08/01/2017
31392H-WE-9	FNMA SER 2003-3 CL HJ			2	1	3,462,521	105.6990	3,720,893	3,520,276	3,501,508	0	1,783	0	0	5.000	5.168	MON	14,668	176,014	01/14/2003	11/01/2017
31392K-LR-5	FREDDIE MAC SER 2450 CL PH			2	1	4,792,188	113.1920	5,659,575	5,000,000	4,902,062	0	17,082	0	0	6.000	6.505	MON	25,000	300,000	05/10/2002	05/01/2022
31392X-SH-7	FHR SER 2517 CL BQ			2	1	3,816,022	109.5000	4,258,389	3,888,940	3,849,724	0	3,168	0	0	5.500	5.850	MON	17,824	213,892	12/18/2006	04/01/2031
31393J-W7-9	FREDDIE MAC SER 2561 CL BD			2	1	10,148,051	108.2410	10,824,070	10,000,000	10,023,098	0	(21,635)	0	0	5.000	4.842	MON	41,667	500,000	06/30/2004	12/01/2017
31393K-1C-3	FREDDIE MAC SER 2574 CL HP			2	1	3,800,634	107.1250	3,978,783	3,714,164	3,727,515	0	(6,283)	0	0	5.000	4.731	MON	15,476	185,708	03/05/2003	02/01/2018
31393R-B5-8	FHR SER 2617 CL TK			2	1	5,066,406	106.9050	5,345,255	5,000,000	5,013,349	0	(12,065)	0	0	4.500	4.319	MON	18,750	225,000	05/16/2003	12/01/2017
31393R-LW-8	FHR SER 2633 CL PE			2	1	5,051,926	106.4930	5,324,650	5,000,000	5,006,175	0	(8,487)	0	0	4.500	4.383	MON	18,750	225,000	06/30/2004	12/01/2017
31393U-L2-7	FNW SER 2003-129 CL QG			2	1	5,470,237	113.6320	6,374,278	5,609,600	5,522,447	0	8,927	0	0	5.000	5.266	MON	23,373	280,480	02/26/2004	05/01/2023
31394A-D8-6	FNMA SER 2004-69 CL JD			2	1	2,024,282	101.9960	2,117,288	2,075,854	2,065,027	0	4,646	0	0	4.500	4.896	MON	7,784	93,414	10/05/2004	05/01/2013
31394P-X6-5	FHR SER 2756 ME			2	1	7,208,173	114.3710	8,319,432	7,274,094	7,230,250	0	4,678	0	0	5.000	5.122	MON	30,309	363,705	03/11/2004	06/01/2023
31394W-RK-6	FREDDIE MAC SER 2778 CL BR			2	1	14,930,335	106.9500	16,335,512	15,274,000	15,103,233	0	56,404	0	0	5.000	5.435	MON	63,642	763,700	02/13/2008	07/01/2016
31395F-F8-2	FREDDIE MAC SER 2859 CL B			2	1	4,965,625	111.2450	5,562,265	5,000,000	4,981,082	0	2,982	0	0	5.000	5.114	MON	20,833	250,000	10/01/2004	05/01/2019
31395F-TV-6	FREDDIE MAC SER 2857 CL VB			2	1	1,614,805	104.0050	1,713,749	1,647,760	1,638,374	0	5,167	0	0	5.000	5.319	MON	6,866	82,388	11/09/2004	01/01/2014
31395X-WK-7	FREDDIE MAC 3019 VQ			2	1	9,823,047	111.6210	11,162,120	10,000,000	9,891,028	0	20,800	0	0	5.000	5.295	MON	41,667	500,000	01/09/2008	11/01/2016
31396E-HU-3	FREDDIE MAC SER 3063 CL LY			2	1	6,154,297	111.7120	6,981,969	6,250,000	6,200,827	0	12,475	0	0	5.500	5.745	MON	28,646	343,750	01/26/2006	04/01/2025
31396G-BL-4	FHR SER 3087 CL KX			2	1	9,829,688	110.8600	11,085,980	10,000,000	9,913,185	0	22,287	0	0	5.500	5.782	MON	45,833	550,000	01/03/2007	10/01/2025
31396G-LX-7	FHR SER 3091 CL CB			2	1	4,925,000	111.0470	5,552,355	5,000,000	4,962,344	0	9,772	0	0	5.500	5.747	MON	22,917	275,000	01/27/2006	09/01/2025
31396G-RY-9	FHR SER 3098 CL HV			2	1	6,888,438	112.5690	7,879,837	7,000,000	6,937,723	0	13,268	0	0	5.500	5.747	MON	32,083	385,000	01/27/2006	06/01/2025
31396H-FA-2	FREDDIE MAC 3107 MY			2	1	4,950,000	111.4330	5,571,635	5,000,000	4,971,047	0	5,248	0	0	5.500	5.683	MON	22,917	275,000	12/15/2006	10/01/2025
31396Q-B6-5	FNR SER 2009-73 CL LD			2	1	11,730,249	106.8														

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38374K-Q2-2	GNR 2005-26 VE			2	1	4,580,078	114.1940	5,709,695	5,000,000	4,762,206	0	43,965	0	0	5.250	6.555	MON	21,875	262,500	06/12/2007	07/01/2017
38374U-AQ-4	GNMA 2009-32 PD			2	1	5,317,969	111.3980	5,569,915	5,000,000	5,299,381	0	(18,588)	0	0	4.500	3.446	MON	18,750	93,750	07/20/2011	06/01/2020
38376V-SC-2	GNMA - CMO 2010-21 NC			2	1	4,962,500	112.0500	5,602,505	5,000,000	4,966,872	0	3,056	0	0	4.500	4.614	MON	18,750	225,000	03/04/2010	09/01/2021
38376Y-V5-7	GNMA - CMO 2010-44 NB			2	1	4,881,250	111.2880	5,564,395	5,000,000	4,898,058	0	12,294	0	0	4.500	4.845	MON	18,750	225,000	04/29/2010	06/01/2020
38377T-VE-8	GNR 2011-21 PV			2	1	2,006,382	112.3900	2,162,061	1,923,722	1,999,628	0	(6,753)	0	0	4.500	3.774	MON	7,214	72,140	01/24/2011	08/01/2020
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C			2	1	31,962	115.6270	39,832	34,449	33,867	0	29	0	0	8.950	10.100	MON	257	3,099	09/01/1988	04/01/2017
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						346,293,477	XXX	380,625,579	349,375,423	348,324,300	0	524,804	0	0	XXX	XXX	XXX	1,369,382	14,731,168	XXX	XXX
3137AH-6Q-6	FHMS K704 A2			2	1	5,049,725	101.5160	5,075,785	5,000,000	5,049,000	0	(725)	0	0	2.412	2.234	MON	10,050	10,050	11/09/2011	08/01/2018
31398J-ZS-5	FHR K004 A2			2	1	1,012,305	111.3400	1,113,395	1,000,000	1,010,903	0	(1,402)	0	0	4.186	4.010	MON	3,488	34,883	01/27/2011	08/01/2019
38373Q-TQ-4	GNMA - CMO 2003-48 C			2	1	5,000,000	111.6830	5,584,165	5,000,000	5,000,000	0	0	0	0	4.891	4.919	MON	20,379	244,550	05/12/2003	08/01/2018
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						11,062,030	XXX	11,773,345	11,000,000	11,059,903	0	(2,127)	0	0	XXX	XXX	XXX	33,917	289,483	XXX	XXX
011832-XN-7	ALASKA ST HSG FIN CORP HOUSING			1	1FE	674,365	104.0010	717,607	690,000	678,215	0	648	0	0	5.250	5.440	JD	3,019	36,225	01/05/2005	06/01/2024
04780N-CT-2	ATLANTA GA DEV AUTH REV DEVELOPMENT			1	1FE	2,627,957	100.3680	2,619,605	2,610,000	2,616,837	0	(2,047)	0	0	5.500	5.404	JJ	71,775	143,550	05/26/2005	01/01/2015
10620N-BU-1	BRAZOS			1	1FE	4,306,250	86.8120	4,340,614	5,000,000	4,306,250	0	972	0	0	1.750	2.032	MON	972	22,075	09/29/2011	01/01/9999
186103-EE-3	CLEVELAND CUYAHOGA CNTY OHIO TRANSPORTATION			2	2AM	2,250,000	104.5230	2,351,768	2,250,000	2,250,000	0	0	0	0	5.750	5.750	MM	16,531	129,375	09/06/2005	11/15/2015
186371-AN-0	CLEVELAND OHIO ECONOMIC & DEVELOPMENT			1	1FE	728,014	105.0950	767,194	730,000	729,028	0	165	0	0	5.000	5.030	JD	3,042	36,500	11/01/2004	12/01/2016
186371-AQ-3	CLEVELAND OHIO ECONOMIC & DEVELOPMENT			1	1FE	1,071,436	103.3430	1,116,104	1,080,000	1,074,993	0	581	0	0	5.150	5.230	JD	4,635	55,620	11/01/2004	12/01/2018
225164-AJ-1	CRAWFORDSVILLE IND REDEV COMM DEVELOPMENT			1	1FE	760,000	103.0710	783,340	760,000	760,000	0	0	0	0	4.640	4.640	JJ	16,261	35,264	08/31/2005	01/15/2015
225164-AK-8	CRAWFORDSVILLE IND REDEV COMM DEVELOPMENT			1	1FE	1,180,000	104.0320	1,227,578	1,180,000	1,180,000	0	0	0	0	5.100	5.100	JJ	27,750	60,180	08/31/2005	01/15/2020
232263-DB-6	CUYAHOGA CNTY OH ECON DEV DEVELOPMENT			1	1FE	348,600	104.8510	366,979	350,000	349,342	0	101	0	0	5.000	5.039	JD	1,458	17,500	02/23/2004	06/01/2017
23981M-AB-2	DAYTON-MONT CO			2	2AM	1,205,000	100.5480	1,211,603	1,205,000	1,205,000	0	0	0	0	6.250	6.249	MM	9,623	75,313	10/18/2006	11/15/2021
37855P-EM-0	GLENDALE WIS CNTY DEV AUTH LE DEVELOPMENT			1	1FE	5,642,121	106.0440	5,986,184	5,645,000	5,642,722	0	180	0	0	5.375	5.380	AO	75,855	303,419	09/13/2005	10/01/2019
37855P-ET-5	GLENDALE WIS CNTY DEV AUTH LE DEVELOPMENT			1	1FE	730,641	103.1080	757,844	735,000	731,463	0	162	0	0	5.700	5.750	AO	10,474	41,895	09/13/2005	10/01/2025
37855P-FK-3	GLENDALE WIS CNTY DEV AUTH LE DEVELOPMENT			1	1FE	865,000	110.7750	958,204	865,000	865,000	0	0	0	0	6.620	6.620	AO	14,316	57,263	06/12/2007	10/01/2023
40064N-AQ-1	GUADALUPE-BLANCO RIV AUTH TEX WATER			1	1FE	1,017,563	102.9790	1,034,939	1,005,000	1,009,093	0	(1,441)	0	0	5.500	5.329	FA	20,882	55,275	03/10/2005	08/15/2014
45189F-AL-8	ILLINOIS DEV FIN AUTH REV DEVELOPMENT			1	2AM	727,336	105.7210	771,763	730,000	728,815	0	235	0	0	5.400	5.442	MS	13,140	39,420	10/27/2003	03/01/2016
45189F-AN-4	ILLINOIS DEV FIN AUTH REV DEVELOPMENT			1	2AM	805,958	104.2820	844,684	810,000	807,768	0	287	0	0	5.500	5.552	MS	14,850	44,550	10/27/2003	03/01/2018
45189F-AP-9	ILLINOIS DEV FIN AUTH REV DEVELOPMENT			1	2AM	990,770	102.3450	1,023,450	1,000,000	993,305	0	407	0	0	5.850	5.932	MS	19,500	58,500	10/27/2003	03/01/2023
454898-QX-8	INDIANA MUN PIIR AGY PIIR SUPPLY POWER			1	1FE	500,000	116.6570	583,285	500,000	500,000	0	0	0	0	7.350	7.350	JJ	18,375	36,750	04/09/2009	01/01/2024
483210-QS-2	KALAMAZOO MICH BLDG AUTH FACILITIES			1	1FE	545,540	102.1330	561,732	550,000	546,167	0	126	0	0	5.250	5.310	AO	7,219	28,875	09/21/2005	10/01/2029
516858-HK-6	LAREDO TEX INTL TOLL BRDG REV TRANSPORTATION			1	1FE	764,334	100.7090	770,424	765,000	764,826	0	34	0	0	5.400	5.405	AO	10,328	41,310	06/08/2004	10/01/2014
584633-BY-6	MED UNIV SC MEDICAL			1	3AM	3,507,890	101.0120	3,540,471	3,505,000	3,505,421	0	(453)	0	0	5.330	5.316	FA	70,575	186,817	12/22/2004	08/15/2018
584633-CA-7	MED UNIV SC MEDICAL			1	2AM	995,830	100.2590	1,002,590	1,000,000	997,451	0	257	0	0	5.380	5.420	FA	20,324	53,800	12/22/2004	08/15/2019
586499-AA-3	MENASHA WIS STEAM UTIL REV UTILITIES			1	6AM	3,264,300	78.0000	3,264,300	4,185,000	3,264,300	0	0	292,950	0	4.350	0.000	MS	0	0	01/26/2005	03/31/2012
60636C-TN-9	MISSOURI ST DEV FIN BRD SER B DEVELOPMENT			1	1FE	2,880,000	100.5990	3,017,970	3,000,000	2,899,886	0	5,289	0	0	6.000	6.398	MS	60,000	180,000	11/07/2007	03/01/2024
65224P-AV-9	NEWPORT NEWS VA ECONOMIC DEV DEVELOPMENT			1	1FE	1,508,610	106.4840	1,597,260	1,500,000	1,503,964	0	(758)	0	0	5.500	5.433	JJ	41,250	82,500	11/19/2004	07/01/2016
656590-AN-6	NORTH ADAMS IND CNTY SCHS COR FACILITIES			1	1FE	2,621,350	102.2620	2,602,568	2,545,000	2,578,000	0	(7,193)	0	0	5.750	5.386	JJ	71,543	146,338	11/22/2004	01/05/2016
663903-DM-1	NORTHEAST OH			1	1FE	5,352,050	110.9540	5,547,700	5,000,000	5,340,174	0	(11,876)	0	0	6.038	5.075	MM	38,576	150,950	08/03/2011	11/15/2020
665250-BY-7	NORTHERN ILL MUN PIIR AGY PIIR			1	1FE	5,000,000	110.3250	5,516,250	5,000,000	5,000,000	0	0	0	0	6.188	6.188	JJ	154,700	309,400	08/05/2009	01/01/2024
677555-ZQ-0	OH ECON DEV REV OEBF			1	1FE	1,000,000	104.8570	1,048,570	1,000,000	1,000,000	0	0	0	0	6.000	6.002	JD	5,000	60,000	08/05/2010	09/01/2025
67884R-AV-2	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT			1	1FE	2,011,255	107.0560	2,141,120	2,000,000	2,003,525	0	(1,291)									

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT				2AM	2,035,000	.98.2280	1,998,940	2,035,000	2,035,000	.0	.0	.0	.0	6.500	6.500	MN	16,902	132,275	05/19/2005	05/15/2025
889251-FH-2	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT				2AM	1,990,000	100.1660	1,993,303	1,990,000	1,990,000	.0	.0	.0	.0	5.950	5.950	MN	15,130	118,405	11/07/2007	11/15/2014
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT				2AM	2,275,000	105.6020	2,402,446	2,275,000	2,275,000	.0	.0	.0	.0	7.250	7.250	MN	21,075	164,938	05/08/2008	05/15/2028
92817A-EK-9	VIRGINIA ST RES AUTH APTS REV AIRPORT			1	1FE	869,704	107.7410	896,604	925,000	896,643	.0	4,272	.0	.0	5.270	5.934	FA	20,311	48,748	05/18/2004	08/01/2019
92817A-EL-7	VIRGINIA ST RES AUTH APTS REV AIRPORT			1	1FE	965,902	105.2780	1,084,363	1,030,000	997,677	.0	1,901	.0	.0	5.810	6.197	FA	24,935	59,843	09/08/2004	08/01/2029
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						80,589,979	XXX	84,155,717	81,880,000	80,459,054	0	(16,963)	292,950	0	XXX	XXX	XXX	1,242,480	4,104,839	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						588,308,341	XXX	639,409,292	592,442,423	590,172,721	0	483,550	292,950	0	XXX	XXX	XXX	4,896,091	26,905,032	XXX	XXX
001110-AA-2	AES Hawaii Inc			2	.3	1,459,000	.96.9400	1,414,354	1,459,000	1,459,000	.0	.0	.0	.0	6.870	6.929	MJSD	.278	100,233	07/01/2003	06/30/2022
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	3,993,320	118.3020	4,732,072	4,000,000	3,992,920	.0	(400)	.0	.0	5.875	5.887	MS	69,194	113,583	03/16/2011	03/15/2041
00130H-BH-7	AES CORP				3FE	265,313	110.0000	297,000	270,000	266,072	.0	503	.0	.0	8.000	8.318	AO	4,560	21,600	06/08/2010	10/15/2017
001546-AL-4	AK STEEL CORP			1	4FE	240,000	.94.0000	235,000	250,000	241,075	.0	714	.0	.0	7.625	8.221	MN	2,436	19,063	06/14/2010	05/15/2020
00163X-AN-0	AMB PROPERTY L.P				2FE	998,530	104.1600	1,041,604	1,000,000	999,503	.0	281	.0	.0	6.300	6.332	JD	5,250	63,000	04/28/2008	06/01/2013
00164V-AA-1	AMC NETWORKS INC			1	4FE	138,900	108.7500	150,075	138,000	138,858	.0	(42)	.0	.0	7.750	7.639	JJ	5,377	.0	06/23/2011	07/15/2019
00206R-AF-9	AT&T INC				1FE	3,059,250	104.2220	3,126,657	3,000,000	3,013,555	.0	(12,524)	.0	.0	4.950	4.498	JJ	68,475	148,500	01/30/2008	01/15/2013
00206R-BA-9	AT&T INC				1FE	4,966,800	117.7420	5,887,085	5,000,000	4,966,592	.0	(208)	.0	.0	5.550	5.596	FA	102,521	.0	08/15/2011	08/15/2041
002824-AU-4	ABBOTT LABS				1FE	6,653,347	116.1140	7,079,464	6,097,000	6,612,574	.0	(40,773)	.0	.0	5.125	3.780	AO	78,118	156,236	04/27/2011	04/01/2019
00430X-AD-9	ACCELLENT INC SER WI			1	4FE	314,250	.98.0000	294,000	300,000	311,952	.0	(2,298)	.0	.0	8.375	7.228	FA	10,469	25,125	01/24/2011	02/01/2016
00439T-AE-7	ACCURIDE CORP			1	4FE	79,623	.96.5000	75,270	78,000	79,389	.0	(234)	.0	.0	9.500	8.981	FA	3,088	3,705	02/18/2011	08/01/2016
00440E-AH-0	ACE INA HOLDINGS INC				1FE	4,318,610	129.7980	5,191,924	4,000,000	4,296,093	.0	(5,198)	.0	.0	6.700	6.111	MN	34,244	268,000	04/09/2007	05/15/2036
00440E-AK-3	ACE INA HOLDINGS INC				1FE	999,160	117.1220	1,171,223	1,000,000	999,382	.0	67	.0	.0	5.800	5.810	MS	17,078	58,000	02/07/2008	03/15/2018
00441A-AA-2	ACE HARDWARE CORP			1	3FE	246,500	106.0000	265,000	250,000	247,746	.0	389	.0	.0	9.125	9.375	JD	1,901	22,813	05/08/2008	06/01/2016
010284-AL-1	ALABAMA GAS CORP				2FE	2,000,000	109.8060	2,196,120	2,000,000	2,000,000	.0	.0	.0	.0	5.200	5.200	JJ	47,956	104,000	01/11/2005	01/15/2020
010392-EB-0	ALABAMA POWER CO				1FE	3,952,542	124.2250	4,782,647	3,850,000	3,923,407	.0	(4,866)	.0	.0	5.875	5.636	JD	18,849	226,188	01/07/2005	12/01/2022
010392-EZ-7	ALABAMA POWER CO				1FE	1,101,120	133.1500	1,331,496	1,000,000	1,099,743	.0	(1,377)	.0	.0	6.125	5.410	MN	7,826	61,250	02/28/2011	05/15/2038
010392-FC-7	ALABAMA POWER CO				1FE	3,993,600	105.8380	4,233,512	4,000,000	3,994,129	.0	541	.0	.0	3.375	3.394	AO	33,750	133,500	09/27/2010	10/01/2020
014477-AM-5	ALERIS INTL INC			1	4FE	297,401	.97.5000	287,625	295,000	297,323	.0	(78)	.0	.0	7.625	7.435	FA	8,498	.0	10/14/2011	02/15/2017
01877K-AB-9	ALLIANCE PIPELINE			2	1FE	1,009,541	119.9770	1,100,037	916,874	975,786	.0	(5,188)	.0	.0	6.996	5.434	JD	178	64,144	10/03/2002	12/31/2019
01877K-AD-5	ALLIANCE PIPELINE			2	1FE	3,219,815	110.6550	3,877,381	3,504,027	3,245,693	.0	4,506	.0	.0	4.591	6.249	JD	447	160,870	05/11/2009	12/31/2025
019918-AB-7	ALLTEL GEORGIA COMM CORP				2FE	1,088,000	100.2610	1,090,840	1,088,000	1,088,000	.0	.0	.0	.0	6.500	6.500	MN	9,036	70,720	07/11/2007	11/15/2013
02360F-AA-4	UNION ELECTRIC CO				1FE	999,570	115.3550	1,153,551	1,000,000	999,667	.0	26	.0	.0	5.100	5.104	AO	12,750	51,000	09/20/2004	10/01/2019
02360F-AB-2	UNION ELECTRIC CO				1FE	1,326,675	120.4400	1,806,605	1,500,000	1,337,854	.0	2,570	.0	.0	5.300	6.143	FA	33,125	79,500	01/30/2007	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO				2FE	999,062	117.0480	1,170,481	1,000,000	999,180	.0	101	.0	.0	6.125	6.140	MN	7,826	61,250	10/04/2010	11/15/2017
02580E-CC-5	AMER EXPRESS BANK FSB				1FE	6,807,070	113.3020	7,931,119	7,000,000	6,855,476	.0	19,627	.0	.0	6.000	6.428	MS	126,000	420,000	06/10/2009	09/13/2017
0258MO-DA-4	AMERICAN EXPRESS				1FE	994,160	100.5300	1,005,304	1,000,000	995,574	.0	1,111	.0	.0	2.750	2.876	MS	8,097	27,653	09/08/2010	09/15/2015
02635P-TG-8	AMERICAN GENERAL FINANCE				4FE	496,424	.70.5000	705,000	1,000,000	589,917	.0	46,106	.0	.0	5.750	17.088	MS	16,931	57,500	01/10/2008	09/15/2016
02635P-TQ-6	AMERICAN GENERAL FINANCE				4FE	995,442	.69.5000	1,390,000	2,000,000	1,143,323	.0	72,588	.0	.0	6.500	17.192	MS	38,278	130,000	09/13/2007	09/15/2017
02639E-MZ-4	AMERICAN GENERAL FINANCE				4FE	382,986	.75.7180	757,184	1,000,000	547,444	.0	85,070	.0	.0	6.000	25.118	AO	12,667	60,000	09/28/2007	10/15/2014
02639E-ND-2	AMERICAN GENERAL FINANCE				4FE	1,136,207	.71.3940	2,141,823	3,000,000	1,618,765	.0	249,208	.0	.0	6.000	25.520	MN	23,000	180,000	11/15/2007	11/15/2014
02666Q-F4-0	AMERICAN HONDA FINANCE				1FE	997,820	104.8860	1,048,855	1,000,000	998,520	.0	417	.0	.0	3.500	3.548	MS	10,208	35,000	03/09/2010	03/16/2015
03040W-AB-1	AMER WATER CAP CORP				2FE	4,713,260	116.3250	5,816,230	5,000,000	4,784,634	.0	29,180	.0	.0	6.085	7.000	AO	64,231	304,250	05/27/2009	10/15/2017
031100-C8-7	AMETEK INC				.2	1,200,000	122.8880	1,474,658	1,200,000	1,200,000	.0	.0	.0	.0	7.080	7.080	MS	24,544	84,960	09/17/2008	09/17/2018
031162-AV-2	AMGEN INC				2FE	1,992,715	115.0000	2,300,000													

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
040555-CG-7	ARIZONA PUB SERVICE				2FE	1,490,562		1,110.6940	1,569,645	1,418,000		1,440,245			5.800	5.121	JD	228	82,244	04/11/2008	06/30/2014
040555-CJ-1	ARIZONA PUB SERVICE				2FE	1,932,260		1,117.3520	2,347,044	2,000,000		1,958,150			6.250	6.787	FA	52,083	125,000	03/27/2008	08/01/2016
042498-AC-5	ARMY-AIRFORCE EXCHANGE				1	2,000,000		1,110.0520	2,201,033	2,000,000		2,000,000			5.740	5.740	JD	4,464	114,800	06/17/2009	06/17/2014
045054-AA-1	ASSTEAD CAPITAL INC			1	4FE	54,281		1,104.2500	56,295	54,000		54,110			9.000	8.908	FA	1,836	4,860	08/01/2006	08/15/2016
046003-JU-4	ASSOCIATES CORP N.A.				1FE	2,804,850		1,108.6630	3,259,899	3,000,000		2,894,014			6.950	7.620	MM	34,750	208,500	10/27/2000	11/01/2018
04939M-AE-9	ATLAS PIPELINE PARTNERS			1	4FE	532,580		1,105.0000	520,800	496,000		527,475			8.750	6.992	JD	1,929	43,400	02/28/2011	06/15/2013
04939M-AF-6	ATLAS PIPELINE PARTNERS			1	4FE	100,395		1,104.5000	101,365	97,000		100,328			8.750	7.821	JD	377	4,244	11/16/2011	06/15/2016
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	5,613,950		1,114.4490	5,722,460	5,000,000		5,600,593			6.100	4.343	MS	89,806		10/07/2011	03/15/2020
05379B-AN-7	AVISTA CORP				1FE	1,992,940		1,120.1580	2,403,164	2,000,000		1,995,197			5.950	5.994	JD	9,917	119,000	03/27/2008	06/01/2018
05379B-AP-2	AVISTA CORP				1FE	7,089,140		1,115.0610	8,048,503	6,995,000		7,077,509			5.125	4.976	AO	89,623	358,494	02/19/2010	04/01/2022
054937-AE-7	BB&T CORPORATION				1FE	2,929,950		1,107.0600	3,211,794	3,000,000		2,961,270			5.200	5.565	JD	3,467	156,000	02/19/2008	12/23/2015
055381-AQ-0	BE AEROSPACE			1	3FE	716,500		1,109.5000	766,500	700,000		715,463			8.500	7.686	JJ	29,750	42,500	09/29/2011	07/01/2013
05565M-AB-3	BRE PROPERTIES INC				2FE	1,419,225		1,102.3790	1,535,688	1,500,000		1,476,102			4.697	5.468	MS	20,354	70,455	04/15/2005	03/17/2014
059165-EC-0	BALTIMORE GAS & EL CO				2FE	3,002,088		1,126.3110	3,789,324	3,000,000		3,001,877			6.350	6.344	AO	47,625	190,500	08/08/2007	10/01/2036
059438-AH-4	BANC ONE CORP				1FE	2,985,960		1,116.7040	3,501,108	3,000,000		2,989,212			7.625	7.664	AO	48,292	228,750	01/21/1997	10/15/2026
060505-DH-4	BANK OF AMERICA CORP				1FE	997,750		1,097.6630	976,628	1,000,000		998,480			6.000	6.030	MS	20,000	60,000	08/20/2007	09/01/2017
06050T-KW-1	BANK OF AMERICA NA				1FE	3,066,180		1,094.0910	2,822,721	3,000,000		3,041,552			6.100	5.799	JD	8,133	183,000	09/07/2007	06/15/2017
06406H-BP-3	BANK OF NEW YORK				1FE	998,035		1,108.8620	1,088,615	1,000,000		998,320			4.600	4.625	JJ	21,211	46,000	12/03/2009	01/15/2020
06423A-AV-5	BANK ONE CORP				1FE	494,520		1,105.5980	527,989	500,000		498,116			4.900	5.022	AO	4,151	24,500	04/11/2003	04/30/2015
067383-AA-7	BARD (C.R.) INC				1FE	2,009,800		1,136.5960	2,731,920	2,000,000		2,008,602			6.700	6.653	JD	11,167	134,000	10/01/2007	12/01/2026
06985P-AB-6	BASIC ENERGY SERVICES				4FE	305,079		1,100.2500	305,763	305,000		305,027			7.125	7.121	AO	4,588	21,731	10/16/2006	04/15/2016
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	196,826		1,100.7500	196,463	195,000		196,798			7.750	7.527	FA	5,709		11/15/2011	02/15/2017
071813-BC-2	BAXTER INTL INC				1FE	996,120		1,110.5280	1,105,283	1,000,000		996,657			4.250	4.298	MS	12,514	42,500	03/04/2010	03/15/2020
085789-AC-9	BERRY PETROLEUM CO			1	4FE	270,645		1,104.0000	305,760	294,000		274,917			8.250	9.642	MM	4,043	24,255	03/18/2009	11/01/2016
088611-AA-6	BI-LO LLC/BI-LO FIN CORP				4FE	505,870		1,103.0000	513,970	499,000		505,278			9.250	9.004	FA	17,437	24,617	01/31/2011	02/15/2019
10112R-AE-4	BOSTON PROPERTIES LP				2FE	993,290		1,108.2970	1,082,971	1,000,000		993,685			5.000	5.203	JD	4,167	50,000	05/13/2003	06/01/2015
105340-AJ-2	BRANDYVINE OPER PARTNERS				2FE	3,913,820		1,103.5220	4,140,888	4,000,000		3,945,913			5.700	5.997	MM	38,000	228,000	09/05/2007	05/01/2017
11283F-AA-9	Brookfield Power				1	500,000		1,112.4440	562,220	500,000		500,000			5.450	5.450	JD	1,135	27,250	12/16/2005	12/18/2017
11283F-AB-7	Brookfield Power				1	500,000		1,118.1790	590,896	500,000		500,000			5.910	5.910	JD	1,231	29,550	12/10/2005	12/16/2025
113804-AA-6	BROOKLYN NAVY YARD COGEN			2	4FE	120,315		1,076.2160	86,069	112,928		118,164			7.420	6.365	AO	2,095	8,379	11/30/2004	10/01/2020
118230-AD-3	BUCKEYE PARTNERS				2FE	3,561,310		1,108.1390	3,784,865	3,500,000		3,520,141			5.300	5.073	AO	39,161	185,500	11/05/2004	10/15/2014
118230-AH-4	BUCKEYE PARTNERS				2FE	4,334,150		1,109.6000	4,383,980	4,000,000		4,299,465			5.500	4.335	FA	83,111	220,000	12/01/2010	08/15/2019
12189L-AA-9	BURLINGTON NORTH SANTA FE				2FE	1,033,300		1,119.6410	1,196,412	1,000,000		1,032,736			5.750	5.520	MM	9,583	57,500	11/19/2010	05/01/2040
12189T-AG-9	BURLINGTON NORTH SANTA FE				2FE	2,070,860		1,128.8890	2,577,776	2,000,000		2,062,311			6.875	6.556	JD	11,458	137,500	07/27/2007	12/01/2027
12429T-AB-0	BIWAY HOLDING CO			1	5FE	45,417		1,106.5000	48,990	46,000		45,462			10.000	10.250	JD	204	4,600	04/28/2011	06/15/2018
1248EP-AL-7	CCO HLDGS LLC/CAP CORP				3FE	270,157		1,106.6250	279,358	262,000		269,276			7.875	7.316	AO	3,496	20,633	01/01/2011	04/30/2018
12589E-BC-3	CMS ENERGY CORP				3FE	273,125		1,118.4740	296,186	250,000		270,112			8.750	7.329	JD	972	21,875	06/08/2010	06/15/2019
126307-AC-1	CSC HOLDINGS INC				3FE	92,475		1,115.2500	110,640	96,000		92,911			8.625	9.248	FA	3,128	8,280	06/25/2010	02/15/2019
126408-GF-4	CSX CORP				2FE	1,574,865		1,108.1860	1,622,783	1,500,000		1,519,072			5.300	4.661	FA	30,033	79,500	03/18/2004	02/15/2014
126410-LM-9	CSX TRANSPORTATION			2	1FE	5,584,140		1,120.8150	6,818,559	5,643,788		5,592,110			6.251	6.409	JJ	162,677	352,793	02/20/2009	01/15/2023
12673P-AC-9	CA INC				2FE	3,984,360		1,109.0770	4,363,072	4,000,000		3,986,956			5.375	5.425	JD	17,917	215,000	11/12/2009	12/01/2019
130789-AE-0	CALIFORNIA WATER SERVICE SERIES LL				1FE	2,000,000		1,119.6980	2,393,966	2,000,000		2,000,000			5.875	5.875	MM	19,583	117,500	04/14/2009	05/01/2019
131347-BS-4	CALPINE CORP			1	3FE	198,292		1,107.7500	215,500	200,0											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
15671B-AA-9	CENVEO CORP				5FE	415,240	.78.5000	327,345	417,000	416,441	.0	239	.0	.0	7.875	7.946	JD	2,737	32,839	03/02/2006	12/01/2013
15672W-AA-2	CEQUEL COM HLDG I/CAP			1	4FE	241,875	106.0000	265,000	250,000	243,136	.0	842	.0	.0	8.625	9.237	MN	2,755	21,563	06/08/2010	11/15/2017
165167-CD-7	CHESAPEAKE ENERGY				3FE	97,990	114.5000	116,790	102,000	99,603	.0	614	.0	.0	9.500	10.391	FA	3,661	9,690	02/18/2009	02/15/2015
17121E-AC-1	CHRYSLER GP/CG			1	4FE	159,000	91.0000	144,690	159,000	159,000	.0	.0	.0	.0	8.250	8.250	JD	583	7,324	05/19/2011	06/15/2021
171232-AM-3	CHUBB				1FE	515,725	104.6200	523,099	500,000	502,887	.0	(2,220)	.0	.0	5.200	4.713	AO	6,500	26,000	05/06/2003	04/01/2013
171232-AR-2	CHUBB				1FE	1,142,240	117.5100	1,175,097	1,000,000	1,119,655	.0	(16,418)	.0	.0	5.750	3.629	MN	7,347	57,500	08/09/2010	05/15/2018
172062-AE-1	CINCINNATI FINANCIAL				2FE	2,025,480	99.5150	1,990,300	2,000,000	2,023,434	.0	(473)	.0	.0	6.125	6.029	MN	20,417	122,500	02/02/2007	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL				2FE	4,133,280	109.1230	4,364,904	4,000,000	4,162,795	.0	(3,395)	.0	.0	6.920	6.508	MN	35,369	207,600	06/14/2011	05/15/2028
172070-CN-2	CINCINNATI GAS & EL CO				2FE	1,999,280	103.3620	2,067,244	2,000,000	1,999,738	.0	92	.0	.0	5.700	5.705	MS	33,567	114,000	09/18/2002	09/15/2012
17252M-AH-3	CINTAS CORP NO 2				2FE	2,996,560	119.5630	3,586,890	3,000,000	2,997,502	.0	315	.0	.0	6.125	6.141	JD	15,313	183,750	12/06/2007	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC				1FE	2,026,420	116.3730	2,327,460	2,000,000	2,014,922	.0	(3,175)	.0	.0	5.500	5.295	FA	39,417	110,000	02/21/2008	02/22/2016
17275R-AK-8	CISCO SYSTEMS INC				1FE	1,995,340	108.5380	2,170,760	2,000,000	1,995,843	.0	503	.0	.0	3.150	3.193	MS	18,725	31,150	03/09/2011	03/14/2017
172967-EC-1	CITIGROUP				1FE	1,973,620	99.8760	1,997,510	2,000,000	1,975,183	.0	408	.0	.0	5.875	5.970	MN	10,444	117,500	05/21/2007	05/29/2037
18055F-AK-8	CLARION LIONS PP				.2	1,051,280	105.9390	1,059,391	1,000,000	1,049,686	.0	(1,594)	.0	.0	5.840	5.032	JD	2,596	29,200	08/30/2011	06/15/2019
184510-AD-0	CLEAR CHANNEL WORLDWIDE			1	4FE	59,018	108.0000	60,480	56,000	58,950	.0	(68)	.0	.0	9.250	7.678	JD	230	2,590	11/17/2011	12/15/2015
185508-AD-0	CLECO POWER LLC				2FE	4,701,950	108.0950	5,404,770	5,000,000	4,858,969	.0	34,882	.0	.0	4.950	5.843	JJ	114,125	247,500	12/13/2006	07/15/2015
18911M-AD-3	CLOUD PEAK ENRGY			1	4FE	246,881	108.0000	270,000	250,000	247,209	.0	234	.0	.0	8.500	8.696	JD	944	21,250	09/27/2010	12/15/2019
191098-AE-2	COCA COLA BOTTL CO CONSL				2FE	1,055,857	103.2620	1,135,884	1,100,000	1,091,626	.0	9,010	.0	.0	5.000	5.900	MN	7,028	55,000	08/15/2007	11/15/2012
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	1,994,013	110.0530	2,311,113	2,100,000	2,041,524	.0	11,215	.0	.0	5.000	5.716	JD	4,667	105,000	04/25/2007	06/15/2016
19190A-AB-3	COFFEYVILLE RESOURCES			1	4FE	143,438	112.0000	140,000	125,000	140,708	.0	(2,730)	.0	.0	10.875	6.586	AO	3,398	6,797	05/03/2011	04/01/2013
195869-AG-7	COLONIAL PIPE LINE				1FE	1,999,460	139.4460	2,788,920	2,000,000	1,999,849	.0	.4	.0	.0	7.630	7.630	MN	13,141	152,600	04/02/2002	04/15/2032
20030N-AG-6	COMCAST CORP				2FE	1,776,840	110.7480	2,214,950	2,000,000	1,882,621	.0	22,051	.0	.0	4.950	6.487	JD	4,400	99,000	06/21/2006	06/15/2016
20030N-AL-5	COMCAST CORP				2FE	1,976,740	114.4590	2,289,184	2,000,000	1,986,304	.0	2,736	.0	.0	5.900	6.084	MS	34,744	118,000	02/20/2008	03/15/2016
20030N-AW-1	COMCAST CORP				2FE	999,760	115.0760	1,150,759	1,000,000	999,769	.0	20	.0	.0	5.700	5.703	MN	7,283	57,000	05/02/2008	05/15/2018
20030N-BA-8	COMCAST CORP				2FE	998,990	113.7230	1,137,232	1,000,000	999,066	.0	83	.0	.0	5.150	5.163	MS	17,167	51,500	02/25/2010	03/01/2020
20035C-AA-8	COMERICA INC				1FE	999,510	107.7950	1,077,945	1,000,000	999,810	.0	50	.0	.0	5.700	5.706	JD	4,750	57,000	06/22/2004	06/01/2014
201723-AG-8	COMMERCIAL METALS CO				3FE	1,302,306	100.2500	1,298,238	1,295,000	1,296,879	.0	(979)	.0	.0	5.625	5.538	MN	9,308	72,844	10/27/2005	11/15/2013
201723-AH-6	COMMERCIAL METALS CO				3FE	1,998,120	93.2500	1,865,000	2,000,000	1,998,730	.0	174	.0	.0	6.500	6.513	JJ	59,944	130,000	07/12/2007	07/15/2017
202795-HH-6	COMMONWEALTH EDISON				2FE	603,022	109.4030	688,145	629,000	618,522	.0	2,835	.0	.0	4.700	5.256	AO	6,241	29,563	09/27/2005	04/15/2015
202795-HK-9	COMMONWEALTH EDISON				2FE	2,877,570	122.6350	3,679,044	3,000,000	2,885,796	.0	1,992	.0	.0	5.900	6.205	MS	52,117	177,000	03/16/2007	03/15/2036
202795-HS-2	COMMONWEALTH EDISON				2FE	2,011,560	118.7510	2,375,024	2,000,000	2,007,211	.0	(1,061)	.0	.0	6.150	6.072	MS	36,217	123,000	09/05/2007	09/15/2017
203372-AH-0	COMSCOPE INC			1	4FE	210,500	100.0000	200,000	200,000	209,822	.0	(678)	.0	.0	8.250	7.073	JJ	7,608	.0	07/26/2011	01/15/2017
20449E-BT-2	COMPASS BANK				1FE	2,253,380	96.6940	2,175,615	2,250,000	2,252,086	.0	(206)	.0	.0	5.500	5.485	AO	30,938	123,750	03/15/2005	04/01/2020
20449E-XN-1	COMPASS BANK				1FE	1,499,070	99.9020	1,498,532	1,500,000	1,499,241	.0	80	.0	.0	6.400	6.408	AO	24,000	96,000	09/13/2007	10/01/2017
207597-DY-8	CONN LT & PWR				1FE	1,995,280	116.8270	2,336,536	2,000,000	1,996,768	.0	443	.0	.0	5.750	5.782	MS	38,333	115,000	09/13/2007	09/01/2017
20825C-AR-5	CONOCOPHILLIPS				1FE	1,991,580	120.5000	2,409,998	2,000,000	1,993,449	.0	716	.0	.0	5.750	5.806	FA	47,917	115,000	02/04/2009	02/01/2019
209111-EZ-2	CONSOLIDATED EDISON OF NY				1FE	3,000,850	113.3560	3,400,677	3,000,000	3,000,710	.0	(74)	.0	.0	4.450	4.446	JD	5,933	133,500	06/02/2010	06/15/2020
210518-BB-4	CONSUMERS ENERGY CO				.2	4,000,000	100.9150	4,036,581	4,000,000	4,000,000	.0	.0	.0	.0	2.600	2.600	AO	21,956	104,000	10/15/2010	10/15/2015
210518-CR-5	CONSUMERS ENERGY CO				2FE	1,814,166	121.3660	2,184,581	1,800,000	1,811,145	.0	(1,225)	.0	.0	6.125	6.016	MS	32,463	110,250	05/27/2009	03/15/2019
216871-AD-5	COOPER US INC				1FE	1,459,020	111.8160	1,677,243	1,500,000	1,475,809	.0	6,515	.0	.0	5.450	6.000	AO	20,438	81,750	04/03/2009	04/01/2015
217203-AE-8	COPANO ENERGY LLC			1	4FE	365,000	101.0000	368,650	365,000	365,000	.0	.0	.0	.0	7.125	7.125	AO	6,502	12,714	03/22/2011	04/01/2021
21871D-AA-1	CORELOGIC INC			1	4FE	50,000	95.7500	47,875	50,000	50,000	.0	.0	.0	.0	7.250	7.250	JD	302	1,923	05/13/2011	06/01/2021
222070-AA-5	COTY PRIVATE PLACEMENT				.2	2,000,000	107.4900	2,149,810	2,000,000	2,000,000	.0	.0	.0	.0	5.120	5.120	JD	4,551	104,900	06/01/2010	06/15/2017
224044-BM-8	COX COMMUNICATIONS INC				2FE	1,992,840	111.0030	2,220,054	2,000,000	2,013,368	.0	(4,100)	.0	.0	5.450	5.202	JD	4,844	109,000	12/13/2004	12/15/2014
226373-AA-6	CRESTWOOD MIDSTREAM PART			1	4FE	231,600	97.2500	224,648	231,000	231,534	.0	(66)	.0	.0	7.750	7.695	AO	4,476	8,951	04/05/2011	04/01/2017
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	256,250	109.2500	273,125	250,000	255,996	.0	(254)	.0	.0	8.875	8.173	FA	8,382	.0	10/11/2011	02/15/2016
23314F-AJ-8	DCT INDUSTRIAL CLASS M				.2	2,000,000	104.1050	2,082,109	2,000,000	2,000,000	.0	.0	.0	.0	5.420	5.420	FA	45,167	.0	06/15/2011	08/01/2021
24422E-QH-2	JOHN DEERE CAPITAL				1FE	1,995,000	103.4810	2,069,616	2,000,000	1,998,679	.0	1,463	.0	.0	5.250	5.329	AO	26,250	105,000	03/25/2009	10/01/2012
245217-AS-3	DEL MONTE CORP			1	5FE	393,296	96.0000	373,440	389,000	393,265	.0	(31)	.0	.0	7.625	7.309	FA	11,205	.0	12/16/2011	02/15/2016
24702R-AG-6	DELL INC				1FE	499,580	109.6570	548,285	500,000	499,751	.0	80	.0	.0	5.625	5.644	AO	5,938	28,125	04/01/2009	04/15/2014
24702R-AL-5	DELL INC				1FE	1,999,540	102.1760	2,043,510	2,000,000	1,999,624	.0	88	.0	.0	2.300	2.305	MS	14,183	46,000	09/07/2010	09/10/2015
250847-DZ-0	DETROIT EDISON				1FE	918,320	120.6430	1,206,426	1,000,000	924,699	.0	1,465	.0	.0	5.450	6.059	FA	20,589	54,500	01/30/2007	02/15/2035
250847-EB-2	DETROIT EDISON				1FE	1,998,920	138.4410	2,788,820	2,000,000	1,998,888	.0	16	.0	.0	6.625	6.629	JD	11,042	132,500	05/17/2006	06/01/2036

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
25271C-AK-8	DIAMOND OFFSHORE DRILL				2FE	2,992,020		3,483,405	3,000,000	2,993,525	0	.657	.0	.0	5.875	5.910	MM	29,375	176,250	06/04/2009	05/01/2019
25459H-BA-2	DIRECTV HLDS/FN				2FE	2,488,975		2,675,548	2,500,000	2,489,471	0	.496	.0	.0	5.000	5.057	MS	41,667	59,375	03/07/2011	03/01/2021
25470X-AB-1	DISH DBS CORP				3FE	54,425		56,500	50,000	54,132	0	(293)	.0	.0	7.875	6.488	MS	1,313	1,969	04/13/2011	09/01/2019
257867-AV-3	DONNELLEY RR				3FE	1,971,960		2,002,500	2,000,000	1,979,161	0	3,451	.0	.0	8.600	8.875	FA	64,978	172,000	08/19/2009	08/15/2016
257867-AW-1	DONNELLEY RR				3FE	56,925		51,425	55,000	56,830	0	(95)	.0	.0	7.625	7.094	JD	186	4,194	05/13/2011	06/15/2020
257867-AX-9	DONNELLEY RR				3FE	25,000		24,250	25,000	25,000	0	.0	.0	.0	7.250	7.250	MM	232	826	05/17/2011	05/15/2018
260003-AJ-7	DOVER CORP	1			1FE	3,997,680		4,508,140	4,000,000	3,997,682	0	.2	.0	.0	4.300	4.307	MS	57,333	90,300	02/16/2011	03/01/2021
260547-C8-1	DOW CORNING				1	2,000,000		2,132,646	2,000,000	2,000,000	0	.0	.0	.0	4.130	4.130	MS	22,486	41,300	03/18/2011	03/23/2018
263534-BW-8	DU PONT EI DE NEMOURS & CO				1FE	1,946,180		2,425,198	2,000,000	1,958,206	0	4,474	.0	.0	5.750	6.111	MS	33,861	115,000	02/19/2009	03/15/2019
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	7,708,000		8,590,080	8,000,000	7,731,794	0	23,794	.0	.0	3.750	4.221	JJ	138,333	150,000	01/24/2011	07/15/2020
264411-AC-3	DUKE WEEKS REALTY CORP				2FE	1,998,440		2,045,178	2,000,000	1,999,637	0	.181	.0	.0	4.625	4.635	MM	11,819	92,500	05/16/2003	05/15/2013
26441Y-AM-9	DUKE REALTY CORP				2FE	2,860,280		3,225,375	3,000,000	2,909,857	0	14,010	.0	.0	5.950	6.642	FA	67,433	178,500	03/05/2008	02/15/2017
26441Y-AQ-0	DUKE REALTY CORP				2FE	996,400		1,105,019	1,000,000	997,504	0	322	.0	.0	6.500	6.550	JJ	29,972	65,000	09/06/2007	01/15/2018
26442C-AA-2	DUKE ENERGY CAROLINAS				1FE	1,999,740		2,547,970	2,000,000	1,999,611	0	.4	.0	.0	6.100	6.101	JD	10,167	122,000	05/31/2007	06/01/2037
266228-C*-4	DUQUESNE LT CO PRIVATE PLACEMENT				2	1,500,000		1,645,272	1,500,000	1,500,000	0	.0	.0	.0	6.570	6.570	FA	37,230	98,550	03/03/2009	02/15/2014
266228-CR-4	DUQUESNE LT CO				2FE	998,990		1,015,039	1,000,000	999,691	0	(4)	.0	.0	6.700	6.714	AO	14,144	67,000	04/09/2002	04/15/2012
26779Y-AA-7	DYNACAST INT/FIN	1			4FE	163,965		151,340	161,000	163,780	0	(185)	.0	.0	9.250	8.847	JJ	6,702	.0	07/13/2011	07/15/2017
26875P-AD-3	EOG RESOURCES				1FE	998,160		1,181,706	1,000,000	998,509	0	.152	.0	.0	5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019
26882P-AX-0	ERAC USA FINANCE COMPANY				2FE	998,250		1,128,893	1,000,000	998,949	0	.163	.0	.0	6.200	6.223	MM	10,333	62,000	04/24/2006	11/01/2016
27430*-AK-9	EAST PENN MANUFACTURING CO				2	1,750,000		2,015,070	1,750,000	1,750,000	0	.0	.0	.0	7.260	7.260	MM	13,764	127,050	05/22/2008	05/22/2018
278865-AL-4	ECOLAB INC				2FE	1,998,720		2,135,778	2,000,000	1,998,674	0	(46)	.0	.0	4.350	4.358	JD	5,558	.0	12/05/2011	12/08/2021
291011-AS-3	EMERSON EL CO				1FE	1,116,632		1,218,583	1,100,000	1,105,762	0	(1,782)	.0	.0	5.000	4.807	JD	2,444	55,000	12/28/2004	12/15/2014
291641-AY-4	EMPIRE DISTRICT ELEC CO				2FE	918,680		1,037,647	1,000,000	978,277	0	13,847	.0	.0	4.500	6.080	JD	2,000	45,000	03/07/2007	06/15/2013
291641-BD-9	EMPIRE DISTRICT ELEC CO				2FE	1,995,720		2,208,690	2,000,000	1,996,196	0	.354	.0	.0	4.650	4.677	MM	8,525	95,000	05/25/2010	05/28/2020
29250R-AS-5	ENBRIDGE ENERGY PARTNERS LP				2FE	999,590		1,110,925	1,000,000	999,591	0	.31	.0	.0	5.200	5.205	MS	15,311	52,000	02/26/2010	03/15/2020
29266R-DF-2	ENERGIZER HOLDINGS INC				2	2,000,000		2,061,759	2,000,000	2,000,000	0	.0	.0	.0	4.250	4.250	JD	.236	85,000	06/24/2003	06/30/2013
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	1,991,060		2,161,746	2,000,000	1,996,529	0	.961	.0	.0	5.950	6.010	FA	49,583	119,000	05/25/2005	02/01/2015
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	999,120		1,097,929	1,000,000	999,348	0	.92	.0	.0	6.125	6.138	FA	23,139	61,250	10/18/2006	02/15/2017
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	1,994,120		2,218,850	2,000,000	1,995,635	0	.520	.0	.0	6.700	6.742	JJ	67,000	134,000	03/25/2008	07/01/2018
292845-AF-1	ENGELHARD CORPORATION				1	1,501,365		1,529,855	1,500,000	1,500,174	0	(165)	.0	.0	4.250	4.238	MM	8,146	63,750	07/02/2003	05/15/2013
29364D-AL-4	ENTERGY ARKANSAS INC	1			1FE	2,019,696		2,258,342	2,100,000	2,035,779	0	3,152	.0	.0	5.660	6.000	FA	49,525	118,860	01/31/2006	02/01/2025
29365P-AP-7	ENTERGY GULF STATES LA				2FE	999,200		1,123,059	1,000,000	999,184	0	.38	.0	.0	5.590	5.598	AO	13,975	55,900	09/29/2009	10/01/2024
293791-AD-1	ENTERPRISE PRODUCTS				2FE	1,006,560		1,046,797	1,000,000	1,000,224	0	(224)	.0	.0	6.375	6.350	FA	26,563	63,750	01/16/2003	02/01/2013
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	3,001,550		3,320,562	3,000,000	3,000,917	0	(105)	.0	.0	5.200	5.194	MS	52,000	156,000	05/12/2010	09/01/2020
29382R-AD-9	ENTRAVISION COMM	1			4FE	156,416		155,820	159,000	156,463	0	.47	.0	.0	8.750	9.114	FA	5,797	3,539	11/29/2011	08/01/2017
29444U-AJ-5	EQUINIX INC	1			3FE	216,625		218,000	200,000	214,569	0	(2,056)	.0	.0	8.125	6.114	MS	5,417	8,125	04/20/2011	03/01/2016
294549-AP-5	EQUITABLE RESOURCES				2FE	462,240		528,978	500,000	478,795	0	4,861	.0	.0	5.000	6.284	AO	6,250	25,000	04/15/2008	10/01/2015
294549-AR-1	EQUITABLE RESOURCES				2FE	1,986,420		2,230,012	2,000,000	1,990,332	0	1,182	.0	.0	6.500	6.593	AO	32,500	130,000	03/13/2008	04/01/2018
294752-AC-4	EQUITY ONE INC				2FE	992,770		1,039,283	1,000,000	996,096	0	.677	.0	.0	6.000	6.094	MS	17,667	60,000	03/07/2006	09/15/2016
302051-AQ-0	EXIDE TECHNOLOGIES	1			4FE	175,856		132,440	172,000	175,696	0	(161)	.0	.0	8.625	8.097	FA	6,181	.0	09/19/2011	02/01/2017
30225X-AC-7	EXTERRAN HOLDINGS INC	1			3FE	250,000		237,500	250,000	250,000	0	.0	.0	.0	7.250	7.250	JD	1,510	.0	12/09/2011	12/01/2018
302508-AQ-9	FMR CORP				1FE	3,207,980		3,554,232	3,000,000	3,176,453	0	(5,065)	.0	.0	7.570	6.981	JD	10,093	227,100	07/10/2008	06/15/2029
302508-BA-3	FMR CORP				1FE	1,999,660		2,050,746	2,000,000	1,999,810											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
35906A-AB-4	FRONTIER COMMUNICATIONS				3FE	98,441	100.7500	100,750	100,000	98,709	.0	.135	.0	.0	8.125	8.375	AO	2,031	8,125	10/01/2009	10/01/2018
36144B-AF-0	GATX INC				2FE	2,983,440	110.9020	3,327,057	3,000,000	2,988,538	.0	1,472	.0	.0	6.000	6.074	FA	68,000	180,000	02/01/2008	02/15/2018
36186C-50-9	GMAC INC			1	4FE	329,000	20.0000	283,640	14,000	283,640	(45,360)	.0	.0	.0	1.843	8.035	MJSD	.0	25,813	01/20/2011	12/16/2044
36186C-AD-5	GMAC INC			1	4FE	2,127,152	94.0000	6,157,000	6,550,000	4,808,117	.0	1,377,191	.0	.0	0.000	23.572	N/A	.0	.0	11/13/2007	12/01/2012
362311-AG-7	GTE CALIFORNIA				1FE	2,038,720	114.9420	2,298,840	2,000,000	2,036,256	.0	(1,343)	.0	.0	6.750	6.560	MN	17,250	135,000	01/21/2010	05/15/2027
36962G-F7-4	GEN ELEC CAP CORP STRUCTURED NOTE			1	1FE	2,075,210	100.2280	2,079,725	2,075,000	2,074,835	.0	(136)	.0	.0	6.000	4.744	FA	47,725	114,125	04/19/2005	02/13/2013
36962G-H7-2	GEN ELEC CAP CORP STRUCTURED NOTE			1	1FE	1,022,216	98.6600	1,035,933	1,050,000	1,036,916	.0	11,484	.0	.0	5.000	5.545	AO	12,979	52,500	04/19/2005	04/02/2024
36962G-R9-7	GEN ELEC CAP CORP STRUCTURED NOTE			1	1FE	2,685,505	99.9650	2,699,066	2,700,000	2,696,806	.0	8,740	.0	.0	5.375	5.323	JJ	61,275	145,125	08/31/2005	07/29/2020
37185L-AB-8	GENESIS ENERGY			1	4FE	400,000	100.0000	400,000	400,000	400,000	.0	.0	.0	.0	7.875	7.875	JD	1,400	15,750	11/10/2011	12/15/2018
37333A-JP-7	GEORGIA POWER CO				1FE	3,247,920	111.5500	3,346,497	3,000,000	3,216,512	.0	(23,675)	.0	.0	4.250	3.210	JD	10,625	127,500	08/25/2010	12/01/2019
37362B-AA-0	GEORGIA TRANSMISSION CORP			2	1	1,400,000	127.3890	1,783,448	1,400,000	1,400,000	.0	.0	.0	.0	5.590	5.629	MJSD	217	78,260	06/25/2009	06/30/2030
37468B-AC-1	GIBRALTAR INDUSTRIES INC			1	4FE	245,973	100.0000	250,000	250,000	247,916	.0	429	.0	.0	8.000	8.250	JD	1,667	20,000	09/15/2006	12/01/2015
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	2,080,000	103.6860	2,073,722	2,000,000	2,056,602	.0	(10,328)	.0	.0	5.750	5.070	AO	28,750	115,000	08/26/2009	10/01/2016
38141G-EU-4	GOLDMAN SACHS GROUP INC				1FE	4,982,950	98.0590	4,902,960	5,000,000	4,990,245	.0	1,606	.0	.0	5.625	5.669	JJ	129,688	281,250	03/21/2007	01/15/2017
38141G-FD-1	GOLDMAN SACHS GROUP INC				1FE	5,130,600	93.0510	4,652,565	5,000,000	5,129,272	.0	(1,328)	.0	.0	6.750	6.540	AO	84,375	168,750	05/17/2011	10/01/2037
382550-BA-8	GOODYEAR TIRE & RUBBER				4FE	18,028	110.2500	17,640	16,000	17,929	.0	(99)	.0	.0	8.750	6.871	FA	529	700	06/03/2011	08/15/2020
38259P-AB-8	GOOGLE INC-CL A				1FE	9,942,350	109.3220	10,932,200	10,000,000	9,945,035	.0	2,685	.0	.0	3.625	3.694	MN	42,292	181,250	06/01/2011	05/19/2021
38732B-AF-4	GRANITE CONSTRUCTION INC			2	1	1,700,000	104.6810	1,779,582	1,700,000	1,700,000	.0	.0	.0	.0	6.110	6.110	JD	5,482	103,870	12/12/2007	12/12/2019
39121J-AB-9	GREAT RIVER ENERGY PRIVATE PLACEMENT				1	3,000,000	126.5890	3,797,656	3,000,000	3,000,000	.0	.0	.0	.0	6.060	6.060	JJ	90,900	181,800	08/28/2009	07/01/2026
402479-CA-5	GULF POWER CO				1FE	2,999,520	111.7860	3,353,592	3,000,000	2,999,391	.0	.39	.0	.0	4.750	4.752	AO	30,083	142,500	04/06/2010	04/15/2020
402524-AA-0	GULF SOUTH PIPELINE				2FE	997,020	107.4250	1,074,246	1,000,000	998,885	.0	.313	.0	.0	5.050	5.088	FA	21,042	50,500	01/15/2005	02/01/2015
402524-AC-6	GULF SOUTH PIPELINE				2FE	997,810	113.4020	1,134,023	1,000,000	998,509	.0	.202	.0	.0	6.300	6.330	FA	23,800	63,000	08/14/2007	08/15/2017
402740-AA-2	GULFSTREAM NATURAL GAS				2FE	1,902,500	109.6060	2,192,122	2,000,000	1,936,863	.0	14,034	.0	.0	5.560	6.501	MN	18,533	111,200	05/29/2009	11/01/2015
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	5,729,491	115.8690	6,766,726	5,840,000	5,737,404	.0	4,048	.0	.0	6.190	6.375	MN	60,249	361,496	06/10/2009	11/01/2025
404119-AL-3	HCA INC				4FE	44,725	102.0000	54,060	53,000	48,605	.0	1,702	.0	.0	5.750	8.935	MS	897	3,048	08/10/2009	03/15/2014
40414L-AD-1	HCP INC			1	2FE	3,979,160	104.8390	4,193,540	4,000,000	3,980,519	.0	1,359	.0	.0	5.375	5.443	FA	89,583	111,681	01/19/2011	02/01/2021
40426W-AR-2	HRPT PROPERTIES 9.875% SERIE			1	2FE	998,590	106.0250	1,060,245	1,000,000	994,499	.0	.978	.0	.0	6.250	6.387	FA	23,611	62,500	07/27/2004	08/15/2016
40426W-AS-0	HRPT PROPERTIES 9.875% SERIE			1	2FE	1,993,980	104.3830	2,087,666	2,000,000	1,997,100	.0	.616	.0	.0	5.750	5.790	MN	19,167	115,000	10/25/2005	11/01/2015
412824-AB-0	HARLEYSVILLE GRP				2FE	3,735,737	103.3220	4,029,558	3,900,000	3,856,980	.0	25,682	.0	.0	5.750	6.513	JJ	103,404	224,250	09/07/2007	07/15/2013
413875-AK-1	HARRIS CORP				2FE	2,491,300	116.5200	2,912,993	2,500,000	2,494,075	.0	.791	.0	.0	5.950	5.997	JD	12,396	148,750	11/30/2007	12/01/2017
421915-EB-1	HEALTH CARE PPTY INV INC				2FE	1,994,040	101.8430	2,036,860	2,000,000	1,999,551	.0	.725	.0	.0	6.450	6.491	JD	2,150	129,000	06/19/2002	06/25/2012
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	1,974,380	106.0540	2,121,084	2,000,000	1,984,807	.0	2,335	.0	.0	5.625	5.790	MN	18,750	112,500	03/14/2007	05/01/2017
421915-EG-0	HEALTH CARE PPTY INV INC				2FE	2,062,480	109.7180	2,194,352	2,000,000	2,035,107	.0	(6,348)	.0	.0	6.300	5.865	MS	37,100	126,000	03/21/2007	09/15/2016
421946-AF-1	HEALTHCARE REALTY TRUST				2FE	1,243,725	102.5730	1,282,164	1,250,000	1,248,194	.0	.696	.0	.0	5.125	5.190	AO	16,016	64,063	03/26/2004	04/01/2014
42217K-AM-8	HEALTH CARE REIT				2FE	997,110	106.1260	1,061,257	1,000,000	998,771	.0	.299	.0	.0	5.875	5.913	MN	7,507	58,750	04/26/2005	05/15/2015
42217K-AN-6	HEALTH CARE REIT				2FE	996,500	106.5270	1,065,269	1,000,000	998,182	.0	.335	.0	.0	6.200	6.246	JD	5,167	62,000	12/02/2005	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	3,988,400	99.3130	3,972,528	4,000,000	3,990,043	.0	1,472	.0	.0	4.700	4.749	MS	55,356	190,611	09/07/2010	09/15/2017
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP			1	4FE	225,268	104.0000	312,000	300,000	244,359	.0	7,823	.0	.0	9.500	15.411	JJ	13,142	28,500	01/12/2009	01/15/2016
42346F-AE-1	HELMERICH & PAYNE			2	2	1,800,000	117.2290	2,110,113	1,800,000	1,800,000	.0	.0	.0	.0	6.100	6.100	JJ	48,800	109,800	07/21/2009	07/21/2016
43131B-AL-8	HILCORP ENERGY			1	4FE	77,813	104.7500	78,563	75,000	77,660	.0	(153)	.0	.0	7.625	6.955	AO	1,207	2,859	06/28/2011	10/01/2018
44106M-AH-5	HOSPITALITY PROP TRUST			1	2FE	1,															

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
459745-FG-5	INTL LEASE FIN				3FE	1,039,620	.98.5000	.985,000	1,000,000	1,006,712	.0	(4,794)	.0	.0	5.875	5.340	MN	9,792	58,750	10/03/2003	05/01/2013
460146-BU-6	INTERNATIONAL PAPER CO				2FE	1,480,950	108.1500	1,622,246	1,500,000	1,500,991	.0	(308)	.0	.0	5.300	5.275	AO	19,875	79,500	04/11/2003	04/01/2015
461070-AA-2	INTERSTATE P&L CO				2FE	5,035,820	120.5320	6,026,595	5,000,000	5,031,290	.0	(3,845)	.0	.0	5.875	5.758	MS	86,493	293,750	07/15/2009	09/15/2018
465685-AA-3	ITC HOLDINGS CORP				2FE	1,889,280	104.6410	2,092,812	2,000,000	1,971,113	.0	17,322	.0	.0	5.250	6.247	JJ	48,417	105,000	08/10/2006	07/15/2013
465685-AF-2	ITC HOLDINGS CORP				2FE	4,682,511	113.7230	5,151,629	4,530,000	4,661,370	.0	(12,968)	.0	.0	5.500	5.056	JJ	114,886	249,150	04/21/2010	01/15/2020
466112-AF-6	JBS USA LLC/JBS	1			3FE	121,842	93.2500	115,630	124,000	121,921	.0	79	.0	.0	7.250	7.500	JD	749	4,595	05/20/2011	06/01/2021
46625H-DF-4	JP MORGAN CHASE & CO				1FE	1,987,840	106.1380	2,122,760	2,000,000	1,993,304	.0	1,537	.0	.0	5.150	5.247	AO	25,750	103,000	02/19/2008	10/01/2015
47102X-AF-2	JANUS CAPITAL GROUP INC				2FE	3,007,580	106.1190	3,183,558	3,000,000	3,004,411	.0	(715)	.0	.0	6.700	6.666	JD	8,933	201,000	02/28/2008	06/15/2017
471109-AB-4	JARDEN CORP	1			4FE	141,565	106.0000	152,640	144,000	143,071	.0	108	.0	.0	7.500	5.592	MN	1,800	7,500	11/10/2011	05/01/2012
471109-AC-2	JARDEN CORP	1			3FE	243,503	108.0000	270,000	250,000	245,500	.0	819	.0	.0	8.000	8.500	MN	3,333	20,000	04/30/2009	05/01/2016
472319-AB-8	JEFFERIES GROUP INC				2FE	2,571,897	.91.7500	2,413,025	2,630,000	2,598,071	.0	6,420	.0	.0	5.500	5.826	MS	42,591	144,650	02/26/2008	03/15/2016
47759Y-AA-7	JMC STEEL GROUP	1			4FE	517,423	97.5000	499,200	512,000	516,779	.0	(644)	.0	.0	8.250	8.024	MS	12,437	21,589	03/09/2011	03/15/2017
478366-AR-8	JOHNSON CONTROLS				2FE	1,438,905	111.8900	1,678,349	1,500,000	1,470,307	.0	6,302	.0	.0	5.500	6.059	JJ	38,042	82,500	04/19/2006	01/15/2016
478366-AU-1	JOHNSON CONTROLS				2FE	4,998,110	111.2330	5,561,655	5,000,000	4,998,171	.0	134	.0	.0	5.000	5.004	MS	63,194	250,000	03/11/2010	03/30/2020
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	2,000,000	116.5620	2,331,248	2,000,000	2,000,000	.0	.0	.0	.0	6.375	6.375	MS	42,500	127,500	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO	1			2FE	19,399	106.5380	20,668	19,399	19,399	.0	.0	.0	.0	5.647	5.646	MS	280	1,095	09/29/2007	03/29/2021
487836-BD-9	KELLOGG CO				2FE	5,922,760	105.8370	6,350,202	6,000,000	5,929,293	.0	6,384	.0	.0	4.000	4.158	JD	10,667	241,333	12/16/2010	12/15/2020
491386-AM-0	KENTUCKY POWER CO				2FE	2,984,610	115.3830	3,461,499	3,000,000	2,989,817	.0	1,407	.0	.0	6.000	6.069	MS	53,000	180,000	09/05/2007	09/15/2017
491674-BE-6	KU ENERGY CORP	1			1FE	1,934,480	104.1070	2,082,140	2,000,000	1,937,316	.0	2,836	.0	.0	3.250	3.664	MN	10,833	32,500	07/07/2011	11/01/2020
491674-BG-1	KU ENERGY CORP	1			1FE	5,227,794	119.8350	6,501,070	5,425,000	5,229,181	.0	1,387	.0	.0	5.125	5.372	MN	46,339	139,016	07/07/2011	11/01/2040
49306C-AH-4	KEYCORP				2FE	3,062,960	106.7680	3,203,046	3,000,000	3,019,240	.0	(6,996)	.0	.0	5.800	5.522	JJ	87,000	174,000	07/22/2004	07/01/2014
49327X-AA-8	KEY BANK NA				2FE	1,906,780	105.2030	2,104,052	2,000,000	1,949,250	.0	11,934	.0	.0	4.950	5.717	MS	29,150	99,000	02/19/2008	09/15/2015
49338C-AA-1	KEYSPAN GAS EAST				1FE	3,000,000	121.9990	3,659,961	3,000,000	3,000,000	.0	.0	.0	.0	5.819	5.819	AO	43,643	87,770	03/28/2011	04/01/2041
49427R-AB-1	Kilroy Realty LP				2	1,000,000	107.5990	1,075,993	1,000,000	1,000,000	.0	.0	.0	.0	6.450	6.450	FA	26,338	64,500	06/28/2004	08/04/2014
49446R-AG-4	KIMCO REALTY CORP				2FE	2,059,680	102.9140	2,058,280	2,000,000	2,006,914	.0	(7,298)	.0	.0	6.000	5.600	MN	10,333	120,000	01/23/2003	11/30/2012
494550-AS-5	KINDER MORGAN PARTNERS				2FE	2,997,420	108.1830	3,245,484	3,000,000	2,998,942	.0	275	.0	.0	5.125	5.136	MN	19,646	153,750	11/08/2004	11/15/2014
494550-BE-5	KINDER MORGAN PARTNERS				2FE	5,023,290	108.9040	5,445,220	5,000,000	5,019,655	.0	(1,780)	.0	.0	5.300	5.242	MS	78,028	265,000	05/12/2010	09/15/2020
50075N-AL-8	KRAFT FOODS INC				2FE	999,190	106.6690	1,066,691	1,000,000	999,748	.0	89	.0	.0	5.250	5.260	AO	13,125	52,500	10/01/2003	10/01/2013
501044-CH-2	KROGER CO				2FE	1,683,675	121.3520	1,820,283	1,500,000	1,668,041	.0	(15,634)	.0	.0	6.150	4.475	JJ	42,538	46,125	01/26/2011	01/15/2020
511546-AB-9	ENBRIDGE ENERGY PARTNERS				2FE	3,000,000	128.2750	3,848,235	3,000,000	3,000,000	.0	.0	.0	.0	7.125	7.125	AO	53,438	213,750	04/25/2008	10/01/2028
511546-AE-3	ENBRIDGE ENERGY PARTNERS				2FE	1,996,480	105.0750	2,101,494	2,000,000	1,999,348	.0	405	.0	.0	7.900	7.923	MN	17,556	158,000	11/17/2000	11/21/2012
513075-AP-6	LAMAR MEDIA CORP	1			4FE	65,081	101.7500	71,225	70,000	67,545	.0	565	.0	.0	6.625	7.750	FA	1,752	4,638	12/11/2006	08/15/2015
52989L-AE-9	LIBBEY GLASS INC	1			4FE	226,426	107.0000	233,260	218,000	224,055	.0	(2,371)	.0	.0	10.000	8.531	FA	8,236	21,800	01/26/2011	02/15/2014
53079E-AK-0	LIBERTY MUTUAL GROUP				2FE	3,165,300	107.1420	3,214,248	3,000,000	3,092,542	.0	(16,991)	.0	.0	6.700	5.925	FA	75,933	201,000	03/21/2007	08/15/2016
531359-AA-5	LIBERTY TIRE RECYCLING	1			5FE	385,155	.99.7500	374,063	375,000	383,032	.0	(1,842)	.0	.0	11.000	10.243	AO	10,313	41,365	01/27/2011	10/01/2015
536022-AC-0	LINN ENERGY LLC/FIN CORP	1			4FE	489,043	108.5000	491,505	453,000	488,770	.0	(272)	.0	.0	8.625	7.039	AO	8,248	.0	12/07/2011	04/15/2015
539830-AT-6	LOCKHEED MARTIN				1FE	1,013,930	106.3660	1,063,655	1,000,000	1,012,581	.0	(1,336)	.0	.0	4.250	4.061	MN	5,431	42,500	12/22/2010	11/15/2019
55068F-AK-5	LUXOTTICA US				2Z	3,000,000	102.2060	3,066,188	3,000,000	3,000,000	.0	.0	.0	.0	4.350	4.350	JD	5,800	.0	12/12/2011	12/15/2021
55342U-AC-8	MPT OPER PARTNERS	1			3FE	311,474	99.1250	307,288	310,000	311,446	.0	(29)	.0	.0	6.875	6.792	MN	3,552	.0	11/17/2011	05/01/2019
559080-AE-6	MAGELLAN MIDSTREAM PRITNS				2FE	1,730,970	118.2740	1,774,110	1,500,000	1,700,155	.0	(21,910)	.0	.0	6.550	4.447	JJ	45,304	98,250	07/27/2010	07/15/2019
564760-CA-2</																					

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
591894-BW-9	METROPOLITAN EDISON				2FE	1,485,385	106.2420	1,593,624	1,500,000	1,488,456	0	4,666	0	0	4.875	5.238	AO	18,281	73,125	04/11/2008	04/01/2014
592179-JG-1	MET LIFE				1FE	1,759,800	104.4630	2,089,266	2,000,000	1,922,538	0	55,143	0	0	5.125	8.380	AO	23,063	102,500	10/03/2008	04/10/2013
59217G-AC-3	MET LIFE GLOB				1FE	4,997,450	100.5750	5,028,725	5,000,000	4,997,963	0	488	0	0	2.500	2.511	MS	31,944	125,000	09/22/2010	09/29/2015
594457-BH-5	MICHIGAN CONSOLIDATED GAS				1FE	5,196,150	101.7300	5,086,510	5,000,000	5,008,905	0	(24,698)	0	0	7.060	6.530	FA	147,083	353,000	01/30/2002	05/01/2012
594457-BT-9	MICHIGAN CONSOLIDATED GAS				1FE	626,201	119.1200	777,854	653,000	628,620	0	557	0	0	5.700	6.013	MS	10,960	37,221	02/01/2007	03/15/2033
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	2,999,760	119.4350	3,583,047	3,000,000	2,999,530	0	2	0	0	6.125	6.125	AO	45,938	183,750	04/12/2007	04/01/2036
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A	2			2FE	1,834,593	105.2250	1,930,442	1,834,593	1,834,593	0	0	0	0	5.330	5.366	MJSD	272	97,784	08/26/2010	06/30/2027
615394-AJ-2	MOOG INC	1			4FE	60,000	105.5000	63,300	60,000	60,000	0	0	0	0	7.250	7.250	JD	193	4,350	06/04/2009	06/15/2018
624758-AB-4	MUELLER WATER PRODUCTS	1			5FE	84,375	91.0000	81,900	90,000	86,293	0	521	0	0	7.375	8.333	JD	553	6,638	10/26/2007	06/01/2017
62621D-AA-8	MUNI CORRECTIONS FINANCE	2			2FE	949,341	127.1110	1,206,721	949,341	949,341	0	0	0	0	8.470	8.471	FA	33,504	80,409	08/13/2001	08/01/2016
628782-AH-7	NBTY INC	1			4FE	417,964	110.0000	440,000	400,000	416,712	0	(1,252)	0	0	9.000	7.915	AO	9,000	18,000	07/27/2011	10/01/2016
62956B-AQ-9	NABORS INDUSTRIES INC				2FE	5,365,850	111.7090	5,585,445	5,000,000	5,299,152	0	(40,877)	0	0	6.150	5.002	FA	116,167	307,500	04/28/2010	02/15/2018
62963#-AH-4	NRP (Operating) LLC SERIES H				2	1,000,000	110.8090	1,108,093	1,000,000	1,000,000	0	0	0	0	4.730	4.730	JD	3,942	29,563	04/15/2011	12/01/2023
63534P-AE-7	PNC BANK				1FE	1,640,818	107.5650	1,882,379	1,750,000	1,683,460	0	11,161	0	0	5.250	6.151	JD	4,083	91,875	10/18/2007	12/15/2016
63536S-AA-7	NATL CITY BK OF INDIANA				1FE	1,997,250	100.7160	2,517,900	2,500,000	2,145,784	0	41,761	0	0	4.250	7.000	JD	8,854	106,250	01/25/2008	07/01/2018
636180-BE-0	NATIONAL FUEL GAS CO				2FE	1,997,320	104.1100	2,082,202	2,000,000	1,999,468	0	308	0	0	5.250	5.267	MS	35,000	105,000	02/12/2003	03/01/2013
637417-AB-2	NATL RETAIL PROPERTIES				2FE	4,006,740	110.9530	4,438,108	4,000,000	4,004,170	0	(651)	0	0	6.875	6.850	AO	58,056	275,000	09/05/2007	10/15/2017
638612-AF-8	NATIONWIDE FINANCIAL SER				2FE	1,489,920	101.1540	1,517,304	1,500,000	1,499,345	0	1,253	0	0	5.900	5.990	JJ	44,250	88,500	06/19/2002	07/01/2012
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS				2FE	1,072,500	113.7660	1,137,658	1,000,000	1,066,795	0	(1,011)	0	0	6.900	6.368	AO	17,250	69,000	05/06/2005	10/01/2037
63862D-AD-6	NATIONWIDE HEALTH PPTYS				2FE	2,373,666	107.3850	2,577,235	2,400,000	2,389,375	0	2,680	0	0	6.000	6.144	MN	16,400	144,000	05/03/2007	05/20/2015
63946B-AD-2	NBC UNIVERSAL				2FE	998,536	111.3380	1,113,375	1,000,000	998,583	0	47	0	0	5.150	5.170	AO	8,726	25,750	08/25/2011	04/30/2020
641423-BH-0	NEVADA POWER				2FE	4,046,939	101.5200	4,004,968	3,945,000	3,955,052	0	(36,597)	0	0	6.500	5.528	AO	54,134	256,425	05/08/2009	04/15/2012
641423-BY-3	NEVADA POWER				2FE	2,042,700	124.8800	2,497,594	2,000,000	2,033,875	0	(3,567)	0	0	7.125	6.821	MS	41,958	142,500	05/07/2009	03/15/2019
64952G-AF-5	NEW YORK LIFE				1FE	6,993,290	127.6950	7,661,676	6,000,000	6,983,892	0	(9,398)	0	0	6.750	5.582	MN	51,750	236,250	05/19/2011	11/15/2039
649840-CM-5	NEW YORK STATE EL & GAS CO				2FE	2,047,220	107.5560	2,151,128	2,000,000	2,034,328	0	(2,139)	0	0	5.750	5.543	MN	19,167	115,000	12/08/2004	05/01/2023
649840-CP-8	NEW YORK STATE EL & GAS CO				2FE	4,993,950	113.6090	5,680,455	5,000,000	4,995,885	0	531	0	0	6.150	6.166	JD	13,667	307,500	11/30/2007	12/15/2017
651290-AH-1	NEWFIELD EXPLORATION CO	1			3FE	100,000	101.1250	101,125	100,000	100,000	0	0	0	0	6.625	6.625	MS	2,208	6,625	08/12/2004	09/01/2014
651290-AN-8	NEWFIELD EXPLORATION CO	1			3FE	79,598	107.0000	81,320	76,000	79,149	0	(418)	0	0	6.875	6.049	FA	2,177	5,225	11/30/2010	02/01/2018
65332V-BG-7	NEXTEL COMMUNICATIONS				4FE	1,035,000	91.5000	915,000	1,000,000	1,000,000	0	(4,879)	0	0	7.375	6.495	FA	30,729	73,750	11/16/2006	08/01/2015
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	2,000,000	111.8280	2,236,558	2,000,000	2,000,000	0	0	0	0	4.881	4.881	FA	36,879	97,620	08/03/2009	08/15/2019
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	1,493,715	110.7660	1,661,486	1,500,000	1,495,615	0	372	0	0	5.450	5.491	MS	24,071	81,750	09/07/2005	09/15/2020
65473Q-B*-3	NISOURCE FINANCE CORP				2	2,000,000	115.6240	2,312,485	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MN	10,798	117,800	07/15/2005	11/28/2025
655844-AW-8	NORFOLK SOUTHERN CORP				2FE	6,641,890	115.5150	8,086,050	7,000,000	6,700,068	0	14,067	0	0	5.590	6.059	MN	47,826	391,300	08/03/2007	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	2,814,760	123.0330	3,690,984	3,000,000	2,836,423	0	5,129	0	0	5.640	6.154	MN	20,680	169,200	04/11/2007	05/17/2029
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,704,270	117.8910	1,768,370	1,500,000	1,670,266	0	(23,817)	0	0	5.750	3.698	AO	21,563	86,250	07/20/2010	04/01/2018
65684R-AB-2	NORTH AMERICAN ENERGY AL	1			4FE	83,535	106.0000	90,100	85,000	83,538	0	3	0	0	10.875	11.375	JD	770	0	12/02/2011	06/01/2016
66522B-BQ-4	NORTHERN IL GAS				1FE	5,473,800	124.3350	6,216,750	5,000,000	5,407,217	0	(14,972)	0	0	6.580	5.795	FA	124,289	329,000	01/12/2007	02/15/2028
66522B-CA-8	NORTHERN IL GAS				1FE	995,180	121.8660	1,218,659	1,000,000	996,425	0	200	0	0	5.800	5.841	JD	4,833	58,000	12/05/2003	12/01/2023
66550#-AB-7	NORTHERN NEW ENGLAND ENERGY CO SERIES B				2	1,000,000	114.5030	1,145,031	1,000,000	1,000,000	0	0	0	0	6.120	6.120	JD	2,040	61,200	06/19/2007	06/19/2022
66586G-CC-9	NORTHERN TRUST CO				1FE	1,999,260	113.7030	2,274,068	2,000,000	1,999,343	0	68	0	0	5.850	5.855	MN	16,900	117,000	11/09/2007	111

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
693476-BL-6	PNC FUNDING CORP				1FE	3,978,240		108.1240	4,324,948	4,000,000	3,980,555	0	1,802	0	4.375	4.443	FA	68,056	175,000	08/04/2010	08/11/2020
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	1,983,820		101.0650	2,021,294	2,000,000	1,984,262	0	442	0	3.000	3.094	MS	21,333	0	08/18/2011	09/15/2021
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING	2			2FE	573,210		109.2790	632,725	579,000	574,885	0	546	0	8.000	8.290	JD	129	46,320	05/06/2009	12/30/2015
69373U-AA-5	PACCAR INC				1FE	1,514,390		112.0300	1,680,455	1,500,000	1,506,517	0	(2,843)	0	6.875	6.647	FA	38,958	103,125	02/10/2009	02/15/2014
695114-CG-1	PACIFICORP				1FE	3,302,600		131.8190	3,954,570	3,000,000	3,298,184	0	(4,416)	0	6.250	5.522	AO	39,583	187,500	03/02/2011	10/15/2037
696429-AC-3	PALL CORPORATION				2FE	1,989,300		113.2060	2,264,114	2,000,000	1,990,558	0	870	0	5.000	5.069	JD	4,444	100,000	06/15/2010	06/15/2020
69806L-AF-1	PAN PACIFIC RETAIL PROP				2FE	5,780,670		105.9980	6,359,868	6,000,000	5,886,477	0	26,828	0	5.250	5.827	MS	105,000	315,000	10/16/2007	09/01/2015
704549-AJ-3	PEABODY ENERGY CORP				3FE	237,613		102.0000	241,740	237,000	237,598	0	(15)	0	6.000	5.954	MN	1,817	0	11/14/2011	11/15/2018
70788A-AA-6	PENN VIRGINIA RESOURCE	1			4FE	198,365		100.5000	194,970	194,000	197,483	0	(669)	0	8.250	7.745	AO	3,379	16,005	09/07/2010	04/15/2016
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	1,704,192		115.5190	1,825,195	1,580,000	1,654,185	0	(8,040)	0	6.625	5.820	AO	26,169	104,675	02/28/2006	04/01/2019
708696-BM-8	PENNSYLVANIA ELECTRIC CO				2FE	4,001,340		111.9000	4,475,992	4,000,000	4,001,077	0	(143)	0	5.200	5.194	AO	52,000	208,000	01/29/2010	04/01/2020
709051-CD-6	PP&L RESOURCES INC				1FE	2,221,940		112.1730	2,243,464	2,000,000	2,051,597	0	(21,750)	0	7.375	6.080	MS	49,167	147,500	11/06/2001	03/01/2014
709631-EF-8	PENTAIR INC SERIES A				2	2,000,000		103.3290	2,066,579	2,000,000	2,000,000	0	0	0	4.930	4.930	JJ	42,727	98,600	07/02/2003	07/25/2013
713448-BR-8	PEPSICO INC				1FE	2,784,160		103.9300	3,117,888	3,000,000	2,799,010	0	14,850	0	3.125	4.034	MN	15,625	95,052	03/25/2011	11/01/2020
714290-BB-1	PERRIGO CO SERIES 2010-B				2	1,000,000		112.6140	1,126,138	1,000,000	1,000,000	0	0	0	5.450	5.450	AO	9,235	54,500	04/27/2010	04/30/2020
718172-AK-5	PHILIP MORRIS INTL INC				1FE	3,977,320		109.7870	4,391,464	4,000,000	3,978,325	0	1,005	0	4.125	4.195	MN	20,167	82,958	05/10/2011	05/17/2021
72447X-AB-3	PITNEY BOWES INC				2FE	4,997,350		101.9060	5,095,305	5,000,000	4,997,472	0	.46	0	5.250	5.253	JJ	121,042	262,500	06/21/2010	01/15/2037
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	2,980,350		111.6510	3,349,518	3,000,000	2,955,636	0	8,003	0	5.875	6.246	FA	66,583	176,250	08/05/2004	08/15/2016
72766C-AD-8	PLATINUM UNDERWRTRS FIN				2FE	2,088,360		105.2430	2,104,850	2,000,000	2,052,846	0	(7,830)	0	7.500	6.905	JD	12,500	150,000	10/18/2006	06/01/2017
73179P-AH-9	POLYONE CORP	1			4FE	70,000		103.2500	72,275	70,000	70,000	0	0	0	7.375	7.375	MS	1,520	5,033	09/13/2010	09/15/2020
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	999,260		123.2760	1,232,761	1,000,000	999,305	0	.62	0	6.100	6.110	AO	12,878	61,000	04/14/2009	04/15/2019
736508-G*-7	PORTLAND GENERAL ELEC				1	1,000,000		120.5100	1,205,101	1,000,000	1,000,000	0	0	0	6.260	6.260	MN	10,433	62,600	04/13/2006	05/01/2031
737662-BS-4	POTOMAC EDISON INC				2FE	4,972,650		114.5940	5,729,690	5,000,000	4,983,219	0	2,864	0	5.800	5.879	AO	61,222	290,000	10/26/2007	10/15/2016
737679-DB-3	POTOMAC ELECTRIC PWIR CO				1FE	2,978,360		134.8230	4,044,699	3,000,000	2,979,134	0	.293	0	6.500	6.555	MN	24,917	195,000	03/25/2008	11/15/2037
74005P-AU-8	PRAXAIR INC				1FE	4,975,300		114.3600	5,717,980	5,000,000	4,979,991	0	2,125	0	4.500	4.562	FA	85,000	225,000	08/10/2009	08/15/2019
7425A0-A5-9	PRINCIPAL LIFE GLOBAL				1FE	1,012,220		104.0270	1,040,267	1,000,000	1,001,566	0	(1,453)	0	5.250	5.091	JJ	24,208	52,500	02/10/2003	01/15/2013
743315-AJ-2	PROGRESSIVE CORP				1FE	1,042,580		123.6510	1,236,508	1,000,000	1,037,745	0	(1,203)	0	6.625	6.262	MS	22,083	66,250	08/01/2007	03/01/2029
74340X-AJ-0	PROLOGIS TRUST				2FE	916,772		105.5830	2,111,666	2,000,000	977,397	0	60,625	0	5.625	23.806	MN	70,625	61,250	06/09/2011	11/15/2016
74340X-AL-5	PROLOGIS TRUST SECURITY CAP				2FE	2,891,224		113.5580	6,461,439	5,690,000	3,021,633	0	130,409	0	7.625	23.090	JJ	216,931	231,156	06/09/2011	07/01/2017
74367C-CA-1	PROTECTIVE LIFE SEC0 TR				1FE	2,903,904		101.7430	3,022,785	2,945,531	2,971,000	0	6,880	0	5.300	4.996	MON	9,241	131,293	07/12/2006	11/10/2014
743759-AN-2	PROVIDENCE HEALTH SYSTEM	2			1FE	1,921,460		115.8160	2,316,320	2,000,000	1,947,737	0	5,197	0	5.300	5.720	AO	26,500	106,000	03/13/2006	10/01/2020
74432A-DH-0	PRUDENTIAL FINANCIALS INC				1FE	2,000,000		100.1540	2,003,078	2,000,000	2,000,000	0	0	0	5.500	5.500	MS	32,389	110,000	09/17/2004	09/15/2019
744320-AK-1	PRUDENTIAL FINANCIAL INC				2FE	2,957,071		100.4520	3,013,569	3,000,000	2,960,124	0	.713	0	5.900	6.004	MS	52,117	177,000	01/30/2007	03/17/2036
74432R-AA-1	PRUDENTIAL FINANCIALS INC	2			1FE	1,147,221		101.9100	1,196,631	1,174,204	1,164,222	0	134,772	0	4.350	4.917	MON	2,696	51,043	08/29/2005	05/12/2015
744448-BU-4	PUBLIC SERVICE COLORADO				1FE	1,000,000		105.1800	1,051,800	1,000,000	1,000,000	0	0	0	7.875	7.875	AO	19,688	78,750	09/18/2002	10/01/2012
744448-CG-3	PUBLIC SERVICE COLORADO				1FE	994,600		118.2210	1,182,207	1,000,000	995,689	0	.461	0	5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019
744533-BJ-8	PUBLIC SERVICE OKLAHOMA				2FE	1,985,060		127.4970	2,549,936	2,000,000	1,985,612	0	201	0	6.625	6.683	MN	16,931	132,500	11/08/2007	11/15/2037
744533-BK-5	PUBLIC SERVICE OKLAHOMA				2FE	997,166		111.5070	1,115,070	1,000,000	997,639	0	.231	0	5.150	5.186	JD	4,292	51,500	11/16/2009	12/01/2019
744560-AS-5	PUBLIC SVC EL & GAS				1FE	2,031,140		118.3830	2,367,660	2,000,000	2,023,431	0	(3,085)	0	5.300	5.080	MN	17,667	106,000	05/28/2009	05/01/2018
74531E-AC-6	PUGET SOUND ENERGY INC				1FE	1,753,005		130.9080	2,356,351	1,800,000	1,756,947	0	1,229	0	7.000	7.244	AO	26,600	126,000	05/07/2008	03/09/2029
745332-CD-6	PUGET SOUND ENERGY INC	1			1FE	999,950		121.8880	1,218,880	1,											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
771367-CB-3	ROCHESTER GAS & ELECTRIC				1FE	998,610	108.0420	1,080,417	1,000,000	998,886	0	111	0	0	5.900	5.918	JJ	27,206	59,000	06/29/2009	07/15/2019
774341-AB-7	ROCKWELL COLLINS				1FE	994,710	116.3600	1,163,602	1,000,000	995,739	0	446	0	0	5.250	5.319	JJ	24,208	52,500	05/01/2009	07/15/2019
78387G-AL-7	AT&T				1FE	3,010,980	114.7170	3,441,504	3,000,000	3,006,568	0	(1,284)	0	0	5.625	5.568	JD	7,500	168,750	02/19/2008	06/15/2016
78442F-AQ-1	SLM CORP				2FE	2,578,744	96.2260	2,886,765	3,000,000	2,734,827	0	68,379	0	0	5.000	6.724	AO	31,667	150,000	04/14/2003	04/15/2015
78442F-DJ-4	SLM CORP				2FE	4,035,076	83.4920	4,174,585	5,000,000	4,089,709	0	41,194	0	0	5.625	7.665	JAJO	51,563	281,250	12/01/2006	01/25/2025
785583-AC-9	SABINE PASS LNG LP				4FE	196,000	101.0000	197,960	196,000	196,000	0	0	0	0	7.250	7.250	MN	1,224	14,210	08/13/2007	11/30/2013
792860-AK-4	TRAVELERS COS INC				1FE	1,082,080	128.6790	1,286,790	1,000,000	1,076,565	0	(1,325)	0	0	6.750	6.141	JD	2,063	67,500	04/10/2007	06/20/2036
80808#-AE-2	SCHREIBER FOODS SERIES B				.2	2,000,000	102.4660	2,049,324	2,000,000	2,000,000	0	0	0	0	3.570	3.570	MN	10,115	71,400	11/10/2010	11/10/2017
812141-AN-9	SEALY MATTRESS CO			1	5FE	104,840	99.0000	102,960	104,000	104,017	0	(161)	0	0	8.250	8.087	JD	381	8,580	07/18/2007	06/15/2014
81675*-AC-8	SEMINOLE ELECTRIC			2	1FE	2,000,000	100.4120	2,008,239	2,000,000	2,000,000	0	0	0	0	6.030	6.030	JD	1,005	120,600	12/22/2005	12/28/2033
81775#-AA-7	SES Global SA Sr Note		E	2	.2	571,429	105.8990	605,138	571,429	571,429	0	0	0	0	5.290	5.290	MS	7,641	30,229	07/28/2003	09/30/2013
82567D-AF-1	SHURGARD STORAGE CENTERS				1FE	2,647,600	104.1930	2,604,818	2,500,000	2,522,127	0	(17,548)	0	0	5.875	5.101	MS	43,247	146,875	07/21/2003	03/15/2013
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	2,984,100	116.0060	3,480,192	3,000,000	2,990,530	0	1,789	0	0	6.000	6.081	MN	23,000	180,000	02/19/2008	05/15/2016
828690-AA-5	SIMMONS BEDDING CO			1	4FE	84,488	103.2500	81,568	79,000	81,490	0	(2,252)	0	0	11.250	7.980	JJ	4,098	8,888	09/07/2010	01/20/2012
828783-AT-7	SIMON DEBARTOLO GROUP LP				1FE	2,918,619	118.3060	3,549,180	3,000,000	2,954,512	0	5,251	0	0	7.375	7.676	JD	9,833	221,250	06/30/2004	06/15/2018
828807-BP-1	SIMON PROPERTY GROUP INC				1FE	4,921,350	111.8770	5,593,840	5,000,000	4,956,657	0	9,485	0	0	5.750	6.000	JD	23,958	287,500	11/20/2007	12/01/2015
828807-CD-7	SIMON PROPERTY GROUP INC			1	1FE	1,641,450	114.6060	1,719,087	1,500,000	1,637,756	0	(3,695)	0	0	5.650	4.259	FA	35,313	0	09/27/2011	11/01/2019
832696-BF-4	SMUCKER JIM CO				.1	1,000,000	105.6480	1,056,475	1,000,000	1,000,000	0	0	0	0	4.780	4.780	FA	19,917	47,800	10/11/2005	06/01/2014
833034-AG-6	SNAP-ON INC				1FE	1,996,640	124.4510	2,489,022	2,000,000	1,997,170	0	273	0	0	6.700	6.723	MS	44,667	134,000	02/20/2009	03/01/2019
83614K-AA-7	SOURCE GAS LLC				2FE	2,990,550	106.0820	3,182,448	3,000,000	2,994,308	0	898	0	0	5.900	5.986	JAJO	44,250	177,000	04/12/2007	04/01/2017
842434-CD-2	SOUTHERN CALIF GAS				1FE	995,040	120.4410	1,204,408	1,000,000	997,277	0	342	0	0	5.450	5.500	AO	11,506	54,500	10/16/2003	04/15/2018
843452-BG-6	EL PASO NATURAL GAS CO				2FE	998,340	114.2870	1,142,872	1,000,000	998,910	0	155	0	0	5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
844741-AX-6	SOUTHWEST AIR				2FE	1,839,873	105.3920	2,012,980	1,910,000	1,873,081	0	5,988	0	0	5.125	5.559	MS	32,629	97,888	08/02/2005	03/01/2017
845437-BG-6	SOUTHWESTERN ELEC POWER				2FE	6,859,027	108.5420	7,380,870	6,800,000	6,838,837	0	(10,016)	0	0	4.900	4.721	JJ	166,600	333,200	10/15/2009	07/01/2015
852060-AD-4	SPRINT CORP (FON GROUP)				4FE	49,855	71.3750	42,111	59,000	50,097	0	229	0	0	6.875	8.583	MN	518	4,056	11/30/2010	11/15/2028
852060-AG-7	SPRINT CORP (FON GROUP)				4FE	2,064,920	82.2500	1,645,000	2,000,000	2,043,264	0	(4,500)	0	0	6.900	6.522	MN	23,000	138,000	06/15/2006	05/01/2019
852061-AD-2	SPRINT CORP NEXTEL				4FE	996,180	83.0000	830,000	1,000,000	997,798	0	364	0	0	6.000	6.051	JD	5,000	60,000	11/16/2006	12/01/2016
852061-AF-7	SPRINT CORP NEXTEL				4FE	282,997	89.6250	254,535	284,000	283,421	0	47	0	0	8.375	8.410	FA	8,985	23,785	10/22/2010	08/15/2017
852891-AA-8	STANCORP FINANCIAL GROUP				2FE	2,384,164	103.2300	2,245,244	2,175,000	2,197,426	0	(28,888)	0	0	6.875	5.437	AO	37,383	149,531	07/28/2004	10/01/2012
855244-AC-3	STARBUCKS CORP				2FE	5,013,730	118.7290	5,936,470	5,000,000	5,008,310	0	(1,272)	0	0	6.250	6.213	FA	118,056	312,500	09/05/2007	08/15/2017
855707-AB-1	STATE AUTO FINANCIAL CRP				3FE	2,446,499	98.2860	2,388,347	2,430,000	2,430,455	0	(355)	0	0	6.250	6.234	MN	19,406	151,875	05/29/2007	11/15/2013
857449-AB-8	STATE STREET BANK & TRUST				1FE	980,910	111.2870	1,112,867	1,000,000	989,415	0	1,248	0	0	5.250	5.437	AO	11,083	52,500	10/15/2003	10/15/2018
858119-AN-0	STEEL DYNAMICS INC			1	3FE	311,250	104.2500	312,750	300,000	307,211	0	(2,847)	0	0	7.750	6.594	AO	4,908	23,250	07/20/2010	04/15/2014
859152-BF-6	STERIS CORPORATION				.1	1,300,000	123.5100	1,605,625	1,300,000	1,300,000	0	0	0	0	6.430	6.430	FA	31,578	83,590	08/15/2008	08/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	9,367,864	102.2390	9,687,183	9,475,000	9,369,423	0	1,559	0	0	4.650	4.788	FA	182,354	0	09/28/2011	02/15/2022
86787E-AM-9	SUNTRUST BANK				2FE	496,715	114.0060	570,032	500,000	497,611	0	285	0	0	7.250	7.344	MS	10,674	36,250	03/13/2008	03/15/2018
86787G-AG-7	SUNTRUST BANK ATLANTA				2FE	1,928,280	104.0990	2,081,984	2,000,000	1,961,207	0	9,251	0	0	5.000	5.590	MS	33,333	100,000	02/19/2008	09/01/2015
867914-AH-6	SUNTRUST BANKS INC				2FE	4,028,010	101.2000	4,047,980	4,000,000	4,014,720	0	(973)	0	0	6.000	5.953	FA	90,667	280,000	09/06/2007	02/15/2026
869049-AG-1	SUSA PARTNERSHIP LP				1FE	4,711,491	115.2510	5,762,535	5,000,000	4,838,087	0	18,296	0	0	7.450	8.101	JJ	186,250	372,500	06/30/2004	07/01/2018
87305N-AE-8	TTX CORP TTX 1st Sec Bk Utah 45-a Well			2	.1	1,083,623	130.2900	1,411,851	1,083,623	1,083,623	0	0	0	0	7.060	7.059	JJ	38,039	76,504	09/19/1997	01/02/2019

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
882389-CC-1	TEXAS EASTERN TRANSMISSION				2FE	1,991,940		127.5400	2,000,000	1,993,010	0	.147	0	0	7.000	7.032	JJ	64,556	140,000	06/28/2002	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION				2FE	4,959,180		122.0930	5,000,000	4,968,710	0	1,048	0	0	7.250	7.318	JJ	167,153	362,500	07/14/1997	07/15/2027
882440-AS-9	TEXAS GAS TRANSMISSION				2FE	454,685		106.5150	500,000	475,757	0	6,186	0	0	4.600	6.195	JD	1,917	23,000	04/18/2008	06/01/2015
882491-AO-6	TEXAS INDUSTRIES INC			1	5FE	101,072		89.5000	100,000	100,966	0	(107)	0	0	9.250	9.049	FA	3,494	9,378	01/28/2011	08/15/2018
883556-AT-9	THERMO FISHER SCIENTIFIC				1FE	999,600		113.0430	1,000,000	999,599	0	33	0	0	4.700	4.705	MN	7,833	47,000	04/20/2010	05/01/2020
886426-AD-9	TIDEWATER INC SERIES D				2	2,500,000		103.3910	2,500,000	2,500,000	0	0	0	0	4.440	4.440	JJ	46,558	111,000	07/02/2003	07/30/2013
887317-AF-2	TIME WARNER INC				2FE	7,953,810		108.3630	8,000,000	7,959,806	0	3,810	0	0	4.875	4.949	MS	114,833	390,000	04/16/2010	03/15/2020
887317-AN-7	TIME WARNER INC				2FE	2,980,980		108.3190	3,000,000	2,980,772	0	(208)	0	0	5.375	5.418	AO	33,146	0	10/12/2011	10/15/2041
88732J-AH-1	TIME WARNER CABLE INC				2FE	4,943,900		113.8830	5,000,000	4,958,991	0	6,270	0	0	5.850	6.030	MN	48,750	292,500	06/23/2009	05/01/2017
88732J-BB-3	TIME WARNER CABLE INC				2FE	4,910,800		105.3800	5,000,000	4,910,700	0	(100)	0	0	5.500	5.624	MS	83,264	0	09/07/2011	09/01/2041
890027-AA-3	Tomkins LLC			1	4FE	104,000		110.8750	104,000	104,000	0	0	0	0	9.000	9.000	AO	2,392	0	11/23/2011	10/01/2018
89170N-AA-4	TOWER AUTO HLDGS			1	4FE	210,525		100.5000	217,000	211,359	0	680	0	0	10.625	11.250	MS	7,685	23,505	08/13/2010	09/01/2017
89233P-AB-9	TOYOTA MOTOR CREDIT CORP				1FE	5,000,280		105.1820	5,000,000	5,000,155	0	(54)	0	0	3.200	3.199	JD	6,222	160,000	06/15/2010	06/17/2015
893045-AC-8	TRANS-ALLEGHENY INTERSTA				2FE	4,981,300		104.2380	5,000,000	4,988,022	0	3,608	0	0	4.000	4.084	JJ	92,222	200,000	01/19/2010	01/15/2015
893570-BM-2	TRANSCONTINENTAL GAS PL				2FE	6,513,908		128.0690	6,525,000	6,516,165	0	299	0	0	7.250	7.264	JD	39,422	473,063	11/22/1996	12/01/2026
893647-AP-2	TRANSIGM INC			1	4FE	500,000		107.5000	500,000	500,000	0	0	0	0	7.750	7.750	JD	1,722	19,375	09/21/2011	12/15/2018
89407#-AB-4	TRANSWESTERN PPL				2	1,000,000		110.2730	1,000,000	1,000,000	0	0	0	0	5.540	5.540	MN	6,771	55,400	11/14/2004	11/17/2016
89417E-AC-3	TRAVELERS COS INC				1FE	2,180,552		116.7240	2,200,000	2,187,467	0	1,703	0	0	5.750	5.864	JD	5,622	126,500	09/07/2007	12/15/2017
89417E-AG-4	TRAVELERS COS INC				1FE	4,995,500		106.5060	5,000,000	4,995,730	0	378	0	0	3.900	3.911	MN	32,500	195,000	10/27/2010	11/01/2020
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CL				1FE	3,130,170		121.3420	3,000,000	3,118,216	0	(2,704)	0	0	6.375	6.042	MS	56,313	191,250	01/30/2007	03/15/2033
901109-AB-4	TUTOR PERINI CORP			1	3FE	205,341		94.5000	200,000	204,938	0	(403)	0	0	7.625	6.989	MN	10,167	7,625	06/16/2011	11/01/2016
90130N-AB-9	21ST CENTURY INSURANCE				2FE	3,148,823		102.6710	3,045,000	3,083,927	0	(18,528)	0	0	5.900	5.202	JD	7,985	179,655	03/03/2008	12/15/2013
90265E-AA-8	UDR INC				2FE	2,909,820		105.5970	3,000,000	2,964,595	0	14,147	0	0	5.500	6.064	AO	41,250	165,000	09/18/2007	04/01/2014
90269Q-AH-2	UGI UTILITIES INC				1FE	1,011,537		102.6370	1,000,000	1,001,066	0	(1,383)	0	0	5.530	5.380	MN	7,066	55,300	10/07/2002	09/25/2012
90333L-AE-2	US CONCRETE INC				5	50,000		97.8750	50,000	50,000	0	0	0	0	9.500	9.613	MJSD	396	4,750	09/01/2010	08/31/2015
906548-BX-9	UNION ELECTRIC				1FE	998,830		102.5110	1,000,000	999,827	0	139	0	0	5.250	5.265	MS	17,500	52,500	08/15/2002	09/01/2012
906548-CA-8	UNION ELECTRIC				1FE	3,790,900		111.0390	4,000,000	3,852,797	0	17,729	0	0	5.100	5.776	FA	85,000	204,000	05/07/2009	08/01/2018
906888-AQ-5	UNION LIGHT HEAT & POWER				2FE	1,981,040		108.2090	2,000,000	1,993,333	0	2,024	0	0	5.000	5.122	JD	4,444	100,000	12/06/2004	12/15/2014
909440-AP-4	UNITED AUTO GROUP INC				4FE	132,566		102.5000	132,000	132,258	0	(76)	0	0	7.750	7.674	JD	455	10,230	06/13/2007	12/15/2016
91019P-CP-5	UNITED DOMINION REALTY			1	2FE	2,101,279		106.3630	2,135,000	2,122,485	0	3,671	0	0	5.250	5.461	JJ	51,685	112,088	12/07/2005	01/15/2015
91019P-CQ-3	UNITED DOMINION REALTY				2FE	2,896,920		106.9590	3,000,000	2,945,901	0	11,569	0	0	5.250	5.756	JJ	72,625	157,500	04/26/2007	01/15/2016
910637-NF-0	UNITED ILLUMINATING COMPANY			2	2	1,100,000		122.6290	1,100,000	1,100,000	0	0	0	0	6.260	6.260	MS	22,188	68,860	09/05/2007	09/05/2022
911312-AN-6	UNITED PARCEL SERVICE				1FE	2,957,940		115.5750	3,000,000	2,958,502	0	656	0	0	4.875	4.965	MN	18,688	147,469	11/08/2010	11/15/2040
91321*-AG-6	UNIMIN CORPORATION				1	1,000,000		103.6350	1,000,000	1,000,000	0	0	0	0	5.440	5.440	JD	2,418	54,400	12/04/2002	12/15/2012
913275-AC-7	UNITRIN INC				2FE	1,924,040		106.1520	2,000,000	1,952,611	0	7,127	0	0	6.000	6.528	MN	15,333	120,000	07/12/2007	05/15/2017
91359P-AE-0	UNIVERSAL HOSPITAL SERV				4FE	40,003		90.2500	41,000	40,502	0	129	0	0	4.121	8.737	JD	141	1,560	12/11/2007	06/01/2015
913903-AN-0	UNIVERSAL HEALTH SERVICES				3FE	1,989,160		108.7500	2,000,000	1,994,168	0	1,062	0	0	7.125	7.202	JD	396	142,500	06/27/2006	06/30/2016
91412N-AF-7	UNIVERSITY OF CHICAGO				1FE	2,996,910		116.5180	3,000,000	2,996,580	0	95	0	0	5.420	5.429	AO	40,650	162,600	05/14/2010	10/01/2030
91913Y-AR-1	VALERO ENERGY CORP				2FE	5,151,800		111.2330	5,000,000	5,131,565	0	(12,524)	0	0	6.125	5.713	FA	127,604	306,250	04/29/2010	02/01/2020
91979N-AA-3	VALLEY NATIONAL BANK				2FE	3,000,000		105.0560	3,000,000	3,000,000	0	0	0	0	5.000	5.000	JJ	69,167	150,000	07/07/2005	07/15/2015
920355-AE-4	VALSPAR CORP				2FE	997,440		115.5520	1,000,000	998,373	0	236	0	0	6.050	6.084	MN	10,083	60,500	04/16/2007	05/01/2017
92343V-AC-8	VERIZON COMMUNICATIONS				1FE	2,022,840		114.4270	2,000,000	2,012,876	0	(2,751)	0	0	5.550	5.372	FA	41,933	111,000	02/19/2008	02/15/2016
92343V-AW-4	VERIZON COMMUNICATIONS				1FE	1,966,660		123.9870	2,000,												

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
931142-CY-7	WAL-MART STORES				1FE	2,809,950		3,530,808	3,000,000	2,811,272	0	1,322	0	0	5.000	5.434	AO	27,500	75,000	06/30/2011	10/25/2040
931142-CZ-4	WAL-MART STORES				1FE	2,988,570		3,207,954	3,000,000	2,989,644	0	988	0	0	3.250	3.295	AO	17,875	97,500	10/18/2010	10/25/2020
939653-AG-6	WASHINGTON REIT				2FE	1,998,600		2,131,928	2,000,000	1,999,300	0	145	0	0	5.350	5.359	MN	17,833	107,000	04/20/2005	05/01/2015
942749-AF-9	WATTS WATER				2	2,000,000		111.5130	2,000,000	2,000,000	0	0	0	0	5.850	5.850	AO	19,825	117,000	04/27/2006	04/30/2016
94874R-BD-7	WEINGARTEN REALTY INVEST				2FE	2,782,950		2,949,710	2,700,000	2,766,975	0	(2,315)	0	0	6.460	6.215	MS	51,357	174,420	06/11/2007	08/11/2028
94874R-BR-6	WEINGARTEN REALTY INVEST				2FE	999,580		1,051,925	1,000,000	999,808	0	53	0	0	6.525	6.531	MS	19,213	65,250	02/21/2002	02/21/2014
94874R-CK-0	WEINGARTEN REALTY INVEST				2FE	295,160		317,134	310,000	305,067	0	2,714	0	0	4.990	6.000	MS	4,555	15,469	01/04/2008	09/03/2013
94874R-CQ-7	WEINGARTEN REALTY INVEST				2FE	1,000,000		1,046,269	1,000,000	1,000,000	0	0	0	0	5.542	5.542	JD	2,463	55,420	12/12/2006	12/15/2016
94978F-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution	2			2	1,584,216		141.2790	1,584,216	1,584,216	0	0	0	0	7.530	7.649	MON	6,959	117,881	09/25/2001	01/10/2024
952355-AH-8	WEST CORP	1			4FE	308,807		307,040	304,000	308,563	0	(244)	0	0	8.625	8.238	JJ	12,090	0	08/26/2011	10/01/2018
955278-BF-2	WEST PENN POWER				2FE	2,989,681		3,039,750	3,000,000	2,998,761	0	1,068	0	0	6.625	6.677	AO	41,958	198,750	06/30/2004	04/15/2012
955278-BH-8	WEST PENN POWER				1FE	997,230		1,181,178	1,000,000	998,131	0	250	0	0	5.950	5.987	JD	2,644	59,500	12/06/2007	12/15/2017
95709T-AC-4	WESTAR ENERGY INC	1			2FE	5,321,545		6,077,863	5,500,000	5,335,773	0	3,168	0	0	5.950	6.195	JJ	163,625	327,250	02/05/2007	01/01/2035
95709T-AD-2	WESTAR ENERGY INC				2FE	2,046,120		2,262,090	2,000,000	2,040,049	0	(3,718)	0	0	5.100	4.811	JJ	47,033	102,000	04/20/2010	07/15/2020
958587-BH-9	WESTERN MASS EL CO				2FE	996,460		1,114,682	1,000,000	996,895	0	292	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010	03/01/2020
96008Y-AB-1	WESTFIELD CAP				1FE	4,374,900		4,714,704	4,500,000	4,444,266	0	17,219	0	0	5.125	5.594	MN	29,469	230,625	08/17/2007	11/15/2014
966629-AA-5	WHITNEY NATL BANK				2FE	1,996,500		2,028,080	2,000,000	1,997,755	0	329	0	0	5.875	5.898	AO	29,375	117,500	03/15/2007	04/17/2017
96950F-AD-6	WILLIAMS PARTNERS				2FE	2,997,660		3,320,904	3,000,000	2,998,026	0	164	0	0	5.250	5.259	MS	46,375	157,500	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP				3FE	287,945		287,945	266,000	285,518	0	(2,427)	0	0	7.875	6.347	MN	3,491	20,948	02/02/2011	11/01/2017
976826-BE-6	WISCONSIN POWER & LIGHT				1FE	1,991,520		2,731,374	2,000,000	1,991,813	0	121	0	0	6.375	6.407	FA	48,167	127,500	08/09/2007	08/15/2037
976826-BG-1	WISCONSIN POWER & LIGHT				1FE	993,850		1,161,466	1,000,000	995,080	0	521	0	0	5.000	5.079	JJ	23,056	50,000	07/10/2009	07/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT				1FE	998,330		1,124,709	1,000,000	998,520	0	138	0	0	4.600	4.621	JD	2,044	46,000	06/10/2010	06/15/2020
976843-BD-3	WISCONSIN PUB SERV				1FE	727,601		812,936	760,000	749,167	0	5,197	0	0	4.800	5.592	JD	3,040	36,480	05/30/2007	12/01/2013
976843-BF-8	WISCONSIN PUB SERV				1FE	1,997,960		2,352,748	2,000,000	1,998,447	0	194	0	0	5.650	5.664	MN	18,833	113,000	11/14/2007	11/01/2017
98385X-AL-0	XTO ENERGY INC				1FE	1,014,820		1,227,398	1,000,000	1,009,389	0	(1,385)	0	0	6.250	6.048	FA	26,042	62,500	08/21/2007	08/01/2017
98389B-AM-2	XCEL ENERGY INC		1		2FE	2,999,040		3,381,066	3,000,000	2,999,002	0	65	0	0	4.700	4.704	MN	18,017	141,000	05/11/2010	11/15/2019
G8284F-AX-5	VITOL FINANCE PP	E			2	2,000,000		2,091,570	2,000,000	2,000,000	0	0	0	0	5.010	5.010	JJ	42,585	0	07/22/2011	07/30/2018
06415C-AA-7	BANK OF NOVA SCOTIA	A			1FE	4,997,650		5,035,260	5,000,000	4,997,792	0	142	0	0	2.150	2.160	FA	44,194	0	07/26/2011	08/03/2016
136385-AD-3	CANADIAN NATL RESOURCES	A			2FE	499,180		516,568	500,000	499,878	0	97	0	0	5.450	5.471	AO	6,813	27,250	09/11/2002	10/01/2012
136385-AH-4	CANADIAN NATL RESOURCES	A			2FE	3,335,940		3,506,391	3,000,000	3,258,810	0	(50,144)	0	0	6.000	3.939	FA	68,000	180,000	06/08/2010	08/15/2016
136385-AK-7	CANADIAN NATL RESOURCES	A			2FE	997,250		1,182,361	1,000,000	998,370	0	241	0	0	5.700	5.734	MN	7,283	57,000	03/13/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES	A			2FE	6,855,970		7,590,384	6,000,000	6,850,072	0	(5,898)	0	0	6.250	5.248	MS	110,417	187,500	08/29/2011	03/15/2038
146900-AG-0	CASCADES INC	A	1		4FE	185,387		186,120	188,000	185,796	0	278	0	0	7.750	8.000	JD	648	14,570	06/17/2010	12/15/2017
448055-AB-9	HUSKY ENERGY INC	A			2FE	3,090,660		3,427,773	3,000,000	3,062,722	0	(6,569)	0	0	6.150	5.800	JD	8,200	184,500	03/23/2007	06/15/2019
552704-AA-6	MEG ENERGY CORP	A	1		4FE	159,721		161,555	158,000	159,606	0	(116)	0	0	6.500	6.320	MS	3,024	3,611	11/21/2011	03/15/2019
59151K-AE-8	METHANEX CORP	A			3FE	216,750		205,733	200,000	201,459	0	(2,254)	0	0	8.750	7.503	FA	6,611	17,500	01/28/2003	08/15/2012
67000X-AL-0	NOVELIS INC	A	1		4FE	100,000		106,2500	100,000	100,000	0	0	0	0	8.375	8.375	JD	372	8,328	04/14/2011	12/15/2017
73755L-AJ-6	POTASH CORP	A			2FE	996,520		1,046,099	1,000,000	996,991	0	452	0	0	3.250	3.306	JD	2,708	32,590	11/22/2010	12/01/2017
73755L-AK-3	POTASH CORP	A			2FE	986,020		1,221,060	1,000,000	986,166	0	187	0	0	5.625	5.723	JD	4,688	56,406	11/22/2010	12/01/2040
74819R-AG-1	QUEBECOR MEDIA INC	A	1		4FE	343,632		351,405	342,000	342,576	0	(228)	0	0	7.750	7.666	JD	1,178	26,505	07/18/2006	03/15/2016
878742-AQ-8	TECK RESOURCES LIMITED	A	1		2FE	1,222,500		1,220,000	1,000,000	1,161,835	0	(41,593)	0	0	10.750	5.523	MN	13,736	107,500	07/06/2010	05/15/2014
87971K-AG-2	TEMPEC INDUSTRIES INC	A	1		4FE	249,730		260,590	253,000	249,995	0	264	0	0	11.250	11.500	JD	1,265	28,463	04/04/2011	12/15/2018
89352H-AF-																					

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05565E-E*-2	BMW US Capital LLC	R			1	1,000,000		121.2790	1,000,000	1,000,000	0	0	0	0	6.190	6.190	MN	10,317	61,900	11/01/2007	11/01/2022
09951F-AE-6	BORAL USA	R			2	2,080,480		106.0420	2,000,000	2,060,989	0	(16,541)	0	0	5.420	4.430	MN	15,658	108,400	10/27/2010	05/09/2015
099514-A*-2	BORAL LIMITED PRIVATE PLACEMENT	R			2	700,000		109.5520	700,000	700,000	0	0	0	0	5.520	5.520	MN	5,581	38,640	05/06/2005	05/09/2017
099514-A8-0	BORAL LIMITED PRIVATE PLACEMENT	R			2	2,000,000		117.1660	2,000,000	2,000,000	0	0	0	0	7.120	7.120	AO	29,667	142,400	04/16/2008	04/16/2018
105108-AB-6	Brambles Ind Ltd PRIVATE PLACEMENT	R			2	500,000		107.8620	500,000	500,000	0	0	0	0	5.770	5.770	FA	11,780	28,850	06/28/2004	08/04/2014
105108-AC-4	Brambles Ind Ltd PRIVATE PLACEMENT	R			2	500,000		112.5460	500,000	500,000	0	0	0	0	5.940	5.940	FA	12,128	29,700	06/28/2004	08/04/2016
128690-AA-2	CALCIPAR SA	F	1		4FE	268,795		90.0000	240,300	267,000	0	(184)	0	0	6.875	6.737	MN	3,059	9,331	04/18/2011	05/01/2017
21987B-AN-8	CODELCO INC	F			1FE	951,870		101.5550	1,000,000	954,964	0	3,094	0	0	3.750	4.369	MN	5,938	37,500	03/24/2011	11/04/2020
225460-AC-1	CREDIT SUISS NEW YORK	F			1FE	1,088,280		103.1310	1,000,000	1,076,422	0	(8,389)	0	0	5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019
25156P-AH-6	DEUTSCHE TELEKOM	F			2FE	1,878,780		111.2880	2,000,000	1,937,793	0	12,333	0	0	5.750	6.602	MS	31,306	115,000	06/22/2006	03/23/2016
25156P-AN-3	DEUTSCHE TELEKOM	F			2FE	2,981,130		114.8000	3,000,000	2,984,915	0	1,536	0	0	6.000	6.084	JJ	86,500	180,000	06/16/2009	07/08/2019
25243Y-AM-1	DIAGEO PLC	F			1FE	998,880		117.3430	1,000,000	999,173	0	103	0	0	5.750	5.765	AO	10,861	57,500	10/23/2007	10/23/2017
268317-AB-0	ELECTRICITE DE FRANCE	F			1FE	1,993,760		113.1230	2,000,000	1,995,068	0	520	0	0	6.500	6.543	JJ	55,972	130,000	01/22/2009	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE	F			1FE	6,937,420		102.2080	7,000,000	6,946,719	0	5,278	0	0	4.600	4.714	JJ	137,744	322,000	04/07/2010	01/27/2020
29267H-AB-5	ENDURANCE SPECIALTY HLDG	F			2FE	3,979,360		104.8970	4,000,000	3,990,018	0	2,166	0	0	6.150	6.221	AO	51,933	246,000	03/28/2006	10/15/2015
29268B-AE-1	ENEL FINANCE	F			1FE	2,990,640		89.3350	3,000,000	2,992,093	0	784	0	0	5.125	5.165	AO	35,875	153,750	10/01/2009	10/07/2019
29358Q-AA-7	ENSCO INTL LTD	F			2FE	1,960,500		104.1410	2,000,000	1,962,820	0	2,320	0	0	4.700	4.953	MS	27,678	46,478	03/08/2011	03/15/2021
302203-AA-2	EXPRO FINANCE LUXEMBOURG	F	1		4FE	330,186		88.0000	336,000	331,190	0	737	0	0	8.500	8.846	JD	1,269	28,560	03/07/2011	12/15/2015
35177P-AT-4	FRANCE TELECOM	F			1FE	994,880		110.0500	1,000,000	995,895	0	430	0	0	5.375	5.442	JJ	25,830	53,750	06/29/2009	07/08/2019
423012-AB-2	HEINEKEN N.V.	R			2	2,000,000		116.6200	2,000,000	2,000,000	0	0	0	0	6.340	6.340	FA	47,902	126,800	08/15/2008	08/15/2018
43474T-AA-1	HOLCIM LTD	F			2FE	493,370		103.0470	500,000	494,448	0	523	0	0	6.000	6.178	JD	83	30,000	09/24/2009	12/30/2019
44328M-AC-8	HSBC BANK PLC	F			1FE	6,958,070		98.6760	7,000,000	6,962,631	0	3,509	0	0	4.125	4.199	FA	111,490	288,750	08/05/2010	08/12/2020
45074G-AB-6	IBERDROLA FIN	F			1FE	2,993,600		97.6690	3,000,000	2,986,466	0	1,383	0	0	5.000	5.070	MS	45,833	150,000	09/09/2009	09/11/2019
456866-AL-6	INGERSOLL-RAND CO	F			2FE	1,612,708		116.5140	1,544,000	1,602,083	0	(2,599)	0	0	7.200	6.768	JD	9,264	111,168	06/07/2007	06/01/2025
45687A-AA-0	INGERSOLL-RAND GL HLD CO	F			2FE	3,009,330		121.1280	3,000,000	3,007,245	0	(877)	0	0	6.875	6.827	FA	77,917	206,250	06/25/2009	08/15/2018
45867X-AE-4	INTERGEN NV	F	1		3FE	396,756		105.2500	400,000	397,820	0	294	0	0	9.000	9.128	JD	100	36,000	07/23/2007	06/30/2017
45903P-AA-5	INTL AUTOMOTIVE COMPONEN	F	1		5FE	55,844		89.5000	55,000	55,775	0	(69)	0	0	9.125	8.789	JD	418	2,481	05/26/2011	06/01/2017
48121C-C8-3	JP MORGAN CHASE BANK NA	R			2	1,000,000		107.7390	1,000,000	1,000,000	0	0	0	0	5.190	5.190	FA	21,625	51,900	12/20/2004	02/01/2015
48121C-YK-6	JP MORGAN CHASE BANK NA	R			1FE	1,153,230		107.5710	1,000,000	1,129,017	0	(19,935)	0	0	6.000	3.502	AO	15,000	60,000	10/07/2010	10/01/2017
500472-AB-1	PHILIPS ELECTRONICS NV	F			1FE	5,482,326		114.5480	5,601,383	4,890,000	0	5,412,185	0	0	5.750	3.798	MS	85,915	281,175	01/12/2011	03/11/2018
639365-AF-2	NAVIOS MARITIME	F	1		4FE	529,568		74.5000	560,000	530,257	0	689	0	0	8.125	9.114	FA	17,189	0	09/30/2011	02/15/2019
65504L-AB-3	NOBLE HOLDING INTL LTD	F			2FE	1,000,000		104.0360	1,000,000	1,000,000	0	0	0	0	3.450	3.450	FA	14,375	34,979	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD	F			2FE	6,392,080		105.9320	6,000,000	6,350,750	0	(34,213)	0	0	4.900	4.075	FA	122,500	298,083	10/08/2010	08/01/2020
65504L-AF-4	NOBLE HOLDING INTL LTD	F			2FE	988,930		104.4130	1,000,000	989,709	0	779	0	0	4.625	4.764	MS	15,417	26,722	02/03/2011	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD	F			2FE	1,987,780		111.1600	2,000,000	1,987,870	0	90	0	0	6.050	6.094	MS	40,333	69,911	01/31/2011	03/01/2041
66989G-AA-8	NOVARTIS SEC INVEST LTD	F			1FE	1,996,440		117.5250	2,000,000	1,997,180	0	309	0	0	5.125	5.148	FA	40,146	102,500	02/04/2009	02/10/2019
670849-AA-6	OGX PETROLEO E G	F	1		4FE	97,188		98.0000	97,000	97,170	0	(18)	0	0	8.500	8.458	JD	687	4,077	05/26/2011	06/01/2017
686194-B*-1	ORIFLAME COSMTCS PP	F			2	3,000,000		102.7350	3,000,000	3,000,000	0	0	0	0	4.740	4.740	JJ	66,360	0	06/16/2011	07/13/2018
705006-AB-0	PEARSON DOLLAR FIN PLC	F			2FE	2,993,626		109.1470	3,000,000	2,997,977	0	697	0	0	5.700	5.728	JD	14,250	171,000	06/30/2004	06/01/2014
73328F-AC-2	PORSCHE FINANCIAL SERVICES	R			2	1,000,000		106.9180	1,000,000	1,000,000	0	0	0	0	5.130	5.130	MS	15,960	51,300	02/04/2004	03/09/2016
74977R-BQ-6	RABOBANK NEDERLAND	F			1FE	1,996,340		104.7770	2,000,000	1,998,086	0	720	0	0	4.200	4.241	MN	11,200	84,000	05/07/2009	05/13/2014
75737F-AD-0	REDFIRE INC SERIES A	R			2	2,000,000		108.1260	2,000,000	2,000,000	0	0	0	0	6.830	6.830	JD	5,312	136,600	06/17/2009	06/17/2014
75968N-AB-7	RENAISSANCERE HLDGS LTD	F			1FE	3,495,715		102.7200	3,500,000	3,4999,											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
F9062J-AG-3	TECHNICOLOR SA NRS II	.0	R		3Z	10,645	18.5000	9,846	53,223	10,645	.0	.0	17,603	.0	0.000	43.974	N/A	.0	.0	05/26/2010	01/02/2012
F9062J-AH-1	TECHNICOLOR SA NRS IIC	.0	R		3Z	58,810	18.5000	20,923	113,097	58,894	.0	.0	.0	.0	0.000	45.433	N/A	.0	.0	05/26/2010	01/02/2012
G12520-AJ-3	BORD GAIS EIREANN		R		.2	2,000,000	.91.3260	1,826,526	2,000,000	2,000,000	.0	.0	.0	.0	6.740	6.740	MS	34,074	134,800	02/20/2009	03/31/2019
G20440-AJ-3	COMPASS GROUPL PLC PP		F		.2	5,000,000	104.9610	5,248,049	5,000,000	5,000,000	.0	.0	.0	.0	3.980	3.980	AO	59,147	.0	09/08/2011	10/01/2021
G2163#-AG-3	COOKSON GRP PLC SERIES A		R		.2	3,000,000	102.1930	3,065,780	3,000,000	3,000,000	.0	.0	.0	.0	4.160	4.158	MS	37,093	92,923	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC		R		.2	2,000,000	100.6620	2,013,241	2,000,000	2,000,000	.0	.0	.0	.0	4.870	4.868	MS	28,949	72,523	10/20/2010	12/16/2020
G2614#-AB-9	DCC Funding 2007 Limited		R		.2	2,000,000	113.7270	2,274,549	2,000,000	2,000,000	.0	.0	.0	.0	6.190	6.190	JJ	58,461	123,800	07/11/2007	07/11/2019
G2615*-AB-2	DCC TREAS 2010 B PP		R		.2	2,018,800	107.5010	2,150,012	2,000,000	2,016,197	.0	(2,603)	.0	.0	5.130	4.951	AO	25,650	102,600	12/30/2010	03/24/2017
G2978#-AE-3	ELECTRICITY SUPPLY BOARD		R		.2	1,000,000	82.6220	826,219	1,000,000	1,000,000	.0	.0	.0	.0	6.050	6.050	JD	2,689	60,500	12/02/2003	12/15/2023
G2978#-AJ-2	ELECTRICITY SUPPLY BOARD II		R		.2	2,000,000	96.6900	1,933,796	2,000,000	2,000,000	.0	.0	.0	.0	6.360	6.360	JD	5,653	127,200	06/26/2009	06/15/2014
G3157#-AA-2	EUROPEAN METALS		R	2	.2	2,666,667	96.8230	2,581,947	2,666,667	2,666,667	.0	.0	.0	.0	3.870	3.870	JD	4,013	103,200	12/03/2010	12/17/2019
G4588#-AT-8	INTERMEDIATE CAPITAL GROUP PLC		R		.2	1,700,000	103.5070	1,759,612	1,700,000	1,700,000	.0	.0	.0	.0	6.500	6.500	FA	37,754	110,500	02/28/2007	02/28/2014
G49390-AD-1	IRISH FOODS PP		R		.2	2,000,000	103.2900	2,065,810	2,000,000	2,000,000	.0	.0	.0	.0	5.140	5.140	JD	2,284	102,800	12/14/2010	12/23/2017
G6177#-AB-9	INCHCAPE PLC		R		.2	1,964,286	115.6760	2,272,210	1,964,286	1,964,286	.0	.0	.0	.0	6.040	6.040	MN	12,523	118,643	05/23/2007	05/23/2019
G65422-AA-8	NOBLE CORP	F			.2FE	2,242,815	105.9990	2,437,975	2,300,000	2,274,844	.0	16,297	.0	.0	5.875	6.692	JD	11,260	135,125	12/18/2009	06/01/2013
G77340-AD-1	SVG CAPITAL PLC		R		.3	733,000	104.9240	769,093	733,000	733,000	.0	.0	.0	.0	8.490	8.490	JJ	28,177	62,232	08/02/2007	07/18/2014
G8338#-AA-3	Spectris Plc Senior Notes		R		.2	1,000,000	106.6900	1,066,901	1,000,000	1,000,000	.0	.0	.0	.0	6.080	6.080	AO	12,836	60,800	07/30/2007	10/15/2013
G91600-AA-6	UKPNS PP	F			.2Z	5,000,000	100.5590	5,027,936	5,000,000	5,000,000	.0	.0	.0	.0	5.000	5.000	JD	11,806	.0	12/08/2011	12/14/2021
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT	F			.2	1,000,000	103.4990	1,034,985	1,000,000	1,000,000	.0	.0	.0	.0	3.920	3.920	JJ	12,522	.0	08/27/2011	01/26/2019
H8656#-AF-5	GALENICA AG	R			.3	2,000,000	104.4130	2,088,251	2,000,000	2,000,000	.0	.0	.0	.0	5.860	5.860	MS	35,486	117,200	03/12/2008	03/12/2015
K1601#-AA-3	Coloplast A/S Sr Notes		R		.2	2,000,000	103.9220	2,078,447	2,000,000	2,000,000	.0	.0	.0	.0	5.000	5.000	AO	16,944	100,000	03/20/2003	04/30/2013
L4804#-AC-7	Holcim Finance	R			.2	2,000,000	109.4140	2,188,272	2,000,000	2,000,000	.0	.0	.0	.0	6.210	6.210	FA	41,745	124,200	08/30/2006	08/30/2018
L7919*-AC-6	CORIO N.V. - RELUXCO INTL SA	R			.2	2,000,000	109.9530	2,199,063	2,000,000	2,000,000	.0	.0	.0	.0	5.710	5.710	MS	29,819	114,200	03/27/2007	03/27/2019
N0021#-AE-6	Abertis Infrastructures Financ	R			.2	1,000,000	109.5590	1,095,593	1,000,000	1,000,000	.0	.0	.0	.0	5.260	5.260	JD	1,461	52,600	10/20/2004	12/21/2019
N3386#-AE-9	FUGRO NV PRIVATE PLACEMENT	F			.2	3,000,000	103.4900	3,104,692	3,000,000	3,000,000	.0	.0	.0	.0	4.050	4.050	FA	45,225	.0	08/01/2011	08/17/2018
N42810-BD-6	Koninklijke Vopak NV PRIVATE PLACEMENT	R			.2	1,400,000	115.5800	1,618,119	1,400,000	1,400,000	.0	.0	.0	.0	6.140	6.140	JD	2,865	85,960	12/19/2007	06/19/2022
N42810-BJ-3	Koninklijke Vopak NV PRIVATE PLACEMENT	R			.2	1,500,000	109.1880	1,637,825	1,500,000	1,500,000	.0	.0	.0	.0	5.420	5.420	JD	2,710	81,300	12/10/2009	12/19/2021
N4282#-AB-8	DSM NV (Koninklijke)	R			.1	2,000,000	112.4840	2,249,683	2,000,000	2,000,000	.0	.0	.0	.0	5.610	5.610	AO	25,868	112,200	08/28/2003	10/08/2015
N4445#-AB-2	IMTECH CAPITAL PP	F			.2Z	5,000,000	99.0200	4,951,016	5,000,000	5,000,000	.0	.0	.0	.0	5.250	5.250	JD	11,667	.0	12/02/2011	12/15/2021
N55570-AB-5	MEDIQ NV PP	F			.2Z	1,000,000	101.5120	1,015,116	1,000,000	1,000,000	.0	.0	.0	.0	4.570	4.570	AO	9,013	.0	10/11/2011	10/20/2021
N67040-AC-3	OILTANKING FIN SERIES A	R			.2	1,500,000	116.7920	1,751,874	1,500,000	1,500,000	.0	.0	.0	.0	7.320	7.296	FA	37,515	109,800	07/28/2009	08/31/2017
N73380-AC-5	Red Electrica	R			.1	1,000,000	92.4440	924,443	1,000,000	1,000,000	.0	.0	.0	.0	5.310	5.310	AO	10,620	53,100	09/22/2005	10/19/2025
N9146#-AB-3	VAN OORD FIN BV SERIES F	R			.2	1,000,000	109.4120	1,094,118	1,000,000	1,000,000	.0	.0	.0	.0	5.410	5.410	AO	10,670	27,050	04/08/2011	04/20/2021
Q2594#-AA-4	COCA-COLA AMATIL LTD	R			.1	1,000,000	111.3340	1,113,341	1,000,000	1,000,000	.0	.0	.0	.0	5.200	5.200	MS	16,033	52,000	03/03/2004	03/10/2016
Q3915#-AB-2	FLETCHER BUILDING INTL PRIVATE PLACEMENT	R			.2	2,000,000	115.2390	2,304,779	2,000,000	2,000,000	.0	.0	.0	.0	6.430	6.430	MS	36,079	128,600	09/20/2007	09/20/2019
Q3946*-AB-9	FOXTEL PTY LTD PRIVATE PLACEMENT	R			.2FE	500,000	111.2480	556,238	500,000	500,000	.0	.0	.0	.0	5.830	5.830	MS	7,854	29,150	09/15/2009	09/24/2016
Q5516*-AB-4	LEIGHTON FINANCE SERIES B	R			.2	1,500,000	103.4730	1,552,100	1,500,000	1,500,000	.0	.0	.0	.0	5.220	5.220	JJ	34,800	78,300	07/19/2010	07/21/2017
Q55160-AC-0	LEIGHTON FINANCE LTD SERIES C	R			.2	2,000,000	118.2680	2,365,354	2,000,000	2,000,000	.0	.0	.0	.0	7.660	7.660	AO	32,342	153,200	10/15/2008	10/15/2018
Q5995#-AC-8	Meridian Energy Limited	R			.2FE	1,000,000	109.5640	1,095,638	1,000,000	1,000,000	.0	.0	.0	.0	5.210	5.210	AO	8,973	52,075	02/26/2004	04/29/2016
Q6235#-AD-4	Mirvac Group	R			.2	1,500,000	107.2740	1,609,112	1,500,000	1,500,000	.0	.0	.0	.0	6.010	6.010	MN	11,519	90,150	11/15/2006	11/15/2018
Q8277*-AM-3	SANTOS FINANCIAL LTD	R			.2	1,250,000	122.1580	1,526,974	1,250,000	1,250,000	.0	.0	.0	.0	6.450	6.450	FA	33,370	80,625	08/02/2007	08/02/2022
Q8696*-AA-2	Spotless Group Ltd Series A	R			.2	1,000,000	104.3090	1,043,089	1,000,000	1,000,000	.0										

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36185M-CX-6	GMACM SER 2005-J1 CL A13			2	1FM	3,702,719		103,1420	3,908,230	3,789,160	3,750,573	0	15,861	0	5.500	5.969	MON	17,367	208,404	11/07/2007	07/01/2015
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4			2	1FM	483,733		104.8050	530,864	506,526	491,031	0	2,816	0	6.500	7.556	MON	2,744	32,924	07/10/2008	01/01/2030
39350S-LV-2	GREEN TREE FINANCIAL CORP SER 1996-2 CL A4			2	1FE	2,871		100.1100	2,875	2,872	2,872	0	0	0	7.200	7.314	MON	9	207	03/14/1996	01/15/2012
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4			2	1FM	6,566,496		101.5970	6,805,310	6,698,371	6,656,717	0	17,111	0	5.750	6.066	MON	32,096	385,156	07/13/2004	04/01/2014
57643M-HD-9	MASTR 2004-10 CL 444			2	1FM	556,068		100.3180	633,901	586,064	631,895	0	16,088	0	5.500	8.268	MON	2,896	34,739	07/17/2008	09/01/2034
76110H-3N-7	RALI SER 2005 QS4 CL A1			2	4FM	1,896,256		84.6970	1,621,060	1,913,962	1,896,108	0	(794)	14,170	5.500	5.290	MON	8,772	105,268	05/04/2005	04/25/2035
76112B-SF-8	RAMP SER 2005-SP1 CL A16			2	1FM	2,583,721		87.5790	2,720,119	3,105,900	2,686,951	0	48,453	0	5.000	6.880	MON	12,941	153,615	02/27/2008	01/01/2034
76112B-SW-1	RAMP SER 2005-SP1 CL 2A9			2	1FM	4,496,080		90.5840	4,548,957	5,021,800	4,628,103	0	69,363	0	5.250	6.453	MON	21,970	260,355	12/12/2007	01/01/2034
79549A-YP-8	SBM7 SER 2003-1 CL A1			2	1FM	1,509,054		104.6540	1,611,517	1,539,851	1,516,481	0	(530)	0	6.500	6.955	MON	8,341	100,073	02/05/2009	12/01/2029
94980D-AA-6	WFMS 2003-M A1			2	2FM	768,772		101.0780	756,263	748,197	760,725	0	(7,706)	0	4.680	2.731	MON	2,918	35,086	12/16/2010	11/01/2033
94982W-AD-6	WELLS FARGO MTE BACKED SECUR SER 2005-9 CL 1A4			2	1FM	2,080,569		91.9620	2,447,098	2,661,000	2,185,425	0	61,960	0	5.499	8.130	MON	12,194	146,356	02/27/2008	09/01/2035
33999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						38,651,327	XXX	39,166,986	42,015,824	39,317,229	0	266,998	161,920	0	XXX	XXX	XXX	192,787	2,309,580	XXX	XXX
233050-AB-9	DBUBS 2011-LC1A A2			2	1FM	4,039,944		107.8320	4,313,276	4,000,000	4,035,216	0	(4,728)	0	4.528	4.382	MON	15,093	150,933	02/08/2011	07/01/2019
233050-AC-7	DBUBS 2011-LC1A			2	1FM	5,049,689		112.6120	5,630,595	5,000,000	5,045,770	0	(3,919)	0	5.002	4.907	MON	20,842	208,417	02/08/2011	01/01/2021
23305X-AD-3	DBUBS 2011-LC2A A4			2	1FM	4,039,880		108.2200	4,328,792	4,000,000	4,038,008	0	(1,872)	0	4.537	4.437	MON	15,123	90,740	06/17/2011	05/01/2021
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FM	5,049,892		109.3600	5,468,015	5,000,000	5,047,580	0	(2,312)	0	4.638	4.504	MON	19,325	77,300	08/11/2011	05/01/2021
337367-AE-6	FULBA 1998-C2 D			2	1FM	986,212		102.2590	950,141	929,156	950,034	0	(17,930)	0	6.778	3.656	MON	5,248	63,190	07/13/2010	03/01/2013
36161R-AE-9	GFCM 2003-1 A5			2	1FM	1,114,219		117.8560	1,178,561	1,000,000	1,097,104	0	(12,203)	0	5.743	4.126	MON	4,786	57,426	07/28/2010	03/01/2021
36249K-AA-8	GSMS 2010-C1 A1			2	1FM	1,910,409		104.4950	1,898,164	1,854,800	1,899,129	0	(8,195)	0	3.679	3.018	MON	5,687	68,238	08/04/2010	05/01/2020
36249K-AC-4	GSMS 2010-C1 A2			2	1FM	3,604,860		109.5000	3,832,500	3,500,000	3,592,265	0	(9,250)	0	4.592	4.243	MON	13,393	160,720	08/04/2010	07/01/2020
396789-JU-4	GCFCF 2005-GG3 A4			2	1FM	1,063,047		107.4040	1,074,044	1,000,000	1,043,664	0	(14,685)	0	4.799	3.999	MON	47,984	47,984	08/26/2010	12/01/2014
46629P-AB-4	JPMCC 2006-LDP9 A2			2	1FM	1,755,453		103.1440	1,692,435	1,640,850	1,733,521	0	(16,192)	0	5.134	2.841	MON	7,020	84,241	10/14/2010	06/01/2016
46634N-AD-8	JPMCC 2010-C1 A2			2	1FM	5,049,940		108.5470	5,427,360	5,000,000	5,038,180	0	(7,827)	0	4.608	4.447	MON	19,200	230,400	06/21/2010	06/01/2017
46635G-AC-4	JPMC 2010-C2 A2			2	1FM	3,029,988		103.4600	3,103,791	3,000,000	3,025,404	0	(3,810)	0	3.616	3.458	MON	9,404	108,477	10/07/2010	07/01/2020
52108H-UK-8	LBUBS 2003-C7 A2			2	1FM	134,652		100.0700	134,640	134,547	134,493	0	(9)	0	4.064	3.959	MON	304	5,468	08/03/2010	01/11/2012
55313K-AD-3	MLCFC 2007-7 ASB			2	1FM	5,480,702		102.9630	5,417,924	5,262,000	5,455,689	0	(25,012)	0	5.743	4.346	MON	25,181	100,743	08/10/2011	10/01/2016
61745H-AC-8	MSC 2011-C1 A2			2	1FM	3,030,000		105.0830	3,152,478	3,000,000	3,023,854	0	(6,146)	0	3.884	3.654	MON	9,710	97,100	02/10/2011	02/01/2016
61745H-AG-9	MSC 2011-C1 A4			2	1FM	5,099,860		112.7650	5,638,270	5,000,000	5,090,892	0	(8,968)	0	5.033	4.800	MON	20,971	209,708	02/10/2011	01/01/2021
61745M-2F-9	MSC 2005-IQ9			2	1FM	2,129,688		106.9230	2,138,462	2,000,000	2,090,441	0	(31,037)	0	4.700	3.001	MON	7,833	94,000	09/21/2010	01/01/2015
90268T-AD-6	UBSC 2011-C1 AAB			2	1FE	5,074,775		102.0450	5,102,250	5,000,000	5,074,721	0	(54)	0	3.187	2.962	MON	13,279	0	12/09/2011	06/01/2021
92903P-AC-3	VORNADO DP LLC 2010-VNO A2FX			2	1FM	5,499,956		107.0690	5,888,773	5,500,000	5,519,024	0	18,679	0	4.004	3.971	MON	18,349	220,193	08/10/2010	09/01/2020
92936G-AA-8	WFDB 2011- BXR A			2	1FM	1,999,926		102.5400	2,050,794	2,000,000	2,000,250	0	324	0	3.662	3.677	MON	6,103	24,413	07/28/2011	07/01/2016
929766-AQ-3	WBCMT 2005-C20 A7			2	1FM	1,085,938		109.6330	1,096,325	1,000,000	1,065,540	0	(19,330)	0	5.118	2.977	MON	4,265	51,180	12/07/2010	07/01/2015
34999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						66,229,030	XXX	69,557,590	64,821,353	66,000,779	0	(174,476)	0	0	XXX	XXX	XXX	244,751	2,150,871	XXX	XXX
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P			2	1FE	1,480,965		126.0840	1,867,261	1,480,965	1,480,965	0	0	0	5.996	5.990	AO	22,200	88,799	06/14/2007	04/01/2024
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			2	3AM	2,974,088		108.6700	3,161,329	2,909,099	2,960,771	0	(3,212)	0	6.850	6.594	JD	16,606	199,273	10/01/2007	06/01/2034
12189P-AG-7	BURLINGTON NORTH SANTA FE			2	1FE	1,338,557		121.0200	1,338,557	1,338,557	1,338,557	0	0	0	8.251	8.250	JJ	50,927	110,444	06/26/2000	01/15/2021
21079N-AA-9	CONTINENTAL AIRLINES INC			2	1AM	1,778,295		104.1200	1,935,544	1,858,955	1,798,167	0	3,745	0	5.983	6.533	AO	22,244	111,221	08/07/2007	04/19/2022
21079N-AA-9	CONTINENTAL AIRLINES INC			2	2AM	2,788,432		104.1200	2,903,315	2,788,432	2,788,432	0	0	0	5.983	5.983	AO	33,366	166,832	03/27/2007	04/19/2022
210805-DF-1	CONTINENTAL AIRLINES			2	4AM	11,516		97.7500	11,960	12,235	11,837	0	115	0	8.307	9.781	AO	251	1,016	01/15/2004	04/02/2018
221470-AA-5	COSO GEOTHERMAL			2																	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP	Description																				
368907-AC-5	GENERAL AMERICAN TRANSP			2	2AM	967,230		1,116,710	967,230	967,230	0	0	0	0	7.500	7.468	FA	24,785	72,542	08/22/1996	08/28/2014
368907-AC-5	GENERAL AMERICAN TRANSP			2	3AM	497,489		558,355	483,615	487,075	0	(948)	0	0	7.500	6.996	FA	12,393	36,271	02/09/2001	08/28/2014
49228R-AE-3	KERN RIVER FUNDING CORP			2	1FE	1,689,599		1,797,996	1,644,875	1,667,463	0	(2,592)	0	0	4.893	4.553	MON	224	80,483	08/11/2008	04/30/2018
78403D-AB-6	SBA TOWER TRUST				1FE	6,523,150		6,507,813	6,250,000	6,475,828	0	(37,668)	0	0	5.101	4.349	MON	14,169	318,813	10/07/2010	04/15/2017
795549-AA-2	SALT CREEK PASS THRU TR				1AM	4,008,450		4,399,736	4,000,000	4,002,823	0	(1,057)	0	0	5.672	5.640	JD	10,084	226,880	11/18/2005	06/15/2014
844741-AR-9	SOUTHWEST AIR			2	3AM	96,805		96,345	95,497	95,697	0	(195)	0	0	7.220	6.806	JJ	3,447	6,895	06/20/2006	07/01/2013
84474W-AA-8	SOUTHWEST AIRLINES CO			2	3AM	227,743		227,078	225,319	226,557	0	(200)	0	0	6.530	6.290	JJ	7,316	14,713	06/20/2006	07/02/2019
88031Q-AA-8	TENASKA VIRGINIA PARTNERS				2AM	2,419,643		2,506,828	2,422,243	2,419,756	0	105	0	0	6.119	6.183	MJSD	412	148,217	06/21/2006	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART			2	2AM	394,484		431,440	405,127	397,061	0	585	0	0	6.125	6.561	MJSD	69	24,814	05/09/2007	03/30/2023
88031R-AA-6	TENASKA ALABAMA II PART			2	3AM	757,469		798,996	750,266	755,229	0	(386)	0	0	6.125	6.043	MJSD	128	45,954	01/30/2006	03/30/2023
90783Q-AA-4	UNION PACIFIC CORP				2AM	1,000,000		1,077,990	1,000,000	1,000,000	0	.0	0	0	5.214	5.214	MS	13,180	52,140	09/28/2004	09/30/2014
136454-AB-1	CANADIAN PACIFIC RR CO		A		2AM	3,000,000		3,344,145	3,000,000	3,000,000	0	.0	0	0	7.650	7.650	JAN	221,850	229,500	01/14/1997	01/13/2014
256853-AA-0	DOLPHIN ENERGY LTD		F	2	1FE	5,469,367		5,944,552	5,478,850	5,471,379	0	776	0	0	5.888	5.923	JD	14,338	322,595	09/28/2009	06/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						62,251,280	XXX	66,410,679	61,922,756	62,174,964	0	(52,412)	0	0	XXX	XXX	XXX	807,620	3,686,888	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,583,776,582	XXX	1,741,882,273	1,594,219,513	1,588,866,365	(45,360)	2,242,280	179,523	0	XXX	XXX	XXX	21,372,765	77,448,158	XXX	XXX
29379V-AN-3	ENTERPRISE PRODUCTS OPER			1	3FE	235,000		98,1250	245,313	235,041	0	19	0	0	7.000	7.453	JD	1,458	17,500	09/09/2010	06/01/2067
976657-AH-9	WISCONSIN ENERGY CORP			1	2FE	2,992,500		3,001,500	3,000,000	2,992,287	0	(213)	0	0	6.250	6.240	MN	23,958	62,500	11/10/2011	05/15/2017
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						3,227,500	XXX	3,246,813	3,250,000	3,227,328	0	(194)	0	0	XXX	XXX	XXX	25,416	80,000	XXX	XXX
026351-BB-1	AMERICAN GENERAL CORP				3AM	2,013,360		1,910,000	2,000,000	2,011,518	0	(253)	0	0	8.500	8.438	JJ	85,000	170,000	06/29/2000	07/01/2030
05667S-AA-0	BNSF FUNDING TRUST I			1	3AM	7,095,000		7,210,000	7,000,000	7,093,562	0	(1,438)	0	0	6.613	6.466	JJ	213,453	132,260	10/20/2011	01/15/2026
09656H-20-9	BNY CAPITAL V PREFERRED			2	1FE	3,016,000		3,683,000	3,016,000	3,016,000	0	.0	0	0	5.950	7.610	FIAM	.0	215,688	11/29/2007	05/01/2033
360008-AA-4	FULTON CAPITAL TRUST I				2AM	2,000,000		1,650,000	2,000,000	2,000,000	0	.0	0	0	6.290	6.290	FA	52,417	125,800	01/20/2006	02/01/2036
46627V-AA-5	JP MORGAN CHASE XVII				1FE	2,860,050		3,022,131	3,000,000	2,870,236	0	2,383	0	0	5.850	6.201	FA	73,125	175,500	04/12/2007	08/01/2035
62874H-AA-3	NB CAPITAL TRUST IV			1	4AM	2,047,500		1,840,000	2,000,000	2,031,327	0	(4,672)	0	0	8.250	7.878	AO	34,833	165,000	03/03/2008	04/15/2017
69335G-AA-3	PECO ENERGY CAP TRST IV				1AM	1,818,140		1,836,436	2,195,000	1,840,562	0	6,755	0	0	5.750	7.244	JD	5,609	126,213	05/13/2008	06/15/2033
760715-AB-8	REPUBLIC NY CAPITAL I			1	1FE	2,052,660		2,005,000	2,000,000	2,023,569	0	(3,927)	0	0	7.750	7.454	MN	19,806	155,000	12/05/2001	11/15/2016
893472-AA-8	TRANSAMERICA CAPITAL II				1AM	1,804,640		1,986,462	2,000,000	1,843,329	0	5,035	0	0	7.650	8.590	JD	12,750	153,000	06/22/2000	12/01/2026
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						24,707,350	XXX	25,143,029	22,340,000	24,730,103	0	3,883	0	0	XXX	XXX	XXX	496,993	1,418,461	XXX	XXX
4899999. Total - Hybrid Securities						27,934,850	XXX	28,389,842	25,590,000	27,957,431	0	3,689	0	0	XXX	XXX	XXX	522,409	1,498,461	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						1,612,317,779	XXX	1,780,014,604	1,624,155,580	1,618,460,642	(45,360)	2,356,969	17,603	0	XXX	XXX	XXX	22,756,265	78,300,393	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						393,408,372	XXX	428,476,211	399,353,100	396,091,541	0	778,246	161,920	0	XXX	XXX	XXX	1,592,534	17,181,077	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						77,291,060	XXX	81,330,935	75,821,353	77,060,682	0	(176,603)	0	0	XXX	XXX	XXX	278,668	2,440,354	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						167,548,609	XXX	175,709,425	166,142,756	167,364,121	0	(65,492)	292,950	0	XXX	XXX	XXX	2,547,093	9,210,188	XXX	XXX
8399999 - Total Bonds						2,250,565,820	XXX	2,465,531,175	2,265,472,789	2,258,976,986	(45,360)	2,893,120	472,473	0	XXX	XXX	XXX	27,174,560	107,132,012	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00724F-10-1	ADOBE SYSTEMS INC			168,102,000	4,752,244	28.270	4,752,244	4,683,322	0	0	0	68,922	0	68,922	0	L	12/09/2011
042735-10-0	ARROW ELECTRONICS INC			196,640,000	7,356,302	37.410	7,356,302	7,291,411	0	0	0	64,891	0	64,891	0	L	12/09/2011
24702R-10-1	DELL INC			170,429,000	2,493,376	14.630	2,493,376	2,709,821	0	0	0	(216,445)	0	(216,445)	0	L	12/09/2011
31339*-10-7	FHLB Indianapolis			87,327,000	8,732,700	100.000	8,732,700	8,292,026	0	208,900	0	0	0	0	0	A	04/08/2008
31337*-10-5	FHLB Cincinnati			40,768,000	4,076,800	100.000	4,076,800	4,076,800	0	40,656	0	0	0	0	0	A	07/01/2011
457153-10-4	INGRAM MICRO INC-CL A			348,884,000	6,346,200	18.190	6,346,200	6,293,867	0	0	0	52,333	0	52,333	0	L	12/09/2011
688239-20-1	OSHKOSH CORP			250,104,000	5,347,224	21.380	5,347,224	5,289,700	0	0	0	57,524	0	57,524	0	L	12/09/2011
812350-10-6	SEARS HOLDINGS CORP			12,262,000	389,686	31.780	389,686	389,686	0	0	0	0	352,042	(352,042)	0	L	12/09/2011
825427-10-7	SHREVEPORT GAMING HOLDINGS			1,151,000	0	0.000	0	0	0	16,448	0	0	0	0	0	U	08/03/2005
929297-10-9	WMS INDUSTRIES INC			86,236,000	1,769,563	20.520	1,769,563	1,752,316	0	0	0	17,247	0	17,247	0	L	12/09/2011
48667L-10-6	KDDI CORP-UNSPONSORED ADR		F	302,544,000	4,870,958	16.100	4,870,958	4,916,340	0	0	0	(45,382)	0	(45,382)	0	U	12/09/2011
F9062J-17-3	TECHNICAL SA		R	62,483,000	95,599	1.530	95,599	78,274	0	0	0	17,325	219,958	(202,633)	0	L	01/14/2011
9099999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				46,230,652	XXX	46,230,652	45,773,563	0	266,004	0	16,415	572,000	(555,585)	0	XXX	XXX
52055#-10-1	LLIA			100,000	296,297	2,962.970	296,297	49,791	0	300,000	0	(240,672)	0	(240,672)	0		01/01/2006
9199999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				296,297	XXX	296,297	49,791	0	300,000	0	(240,672)	0	(240,672)	0	XXX	XXX
9799999	- Total Common Stocks				46,526,949	XXX	46,526,949	45,823,354	0	566,004	0	(224,257)	572,000	(796,257)	0	XXX	XXX
9899999	- Total Preferred and Common Stocks				46,526,949	XXX	46,526,949	45,823,354	0	566,004	0	(224,257)	572,000	(796,257)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 4,870,958

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		09/07/2011	KNIGHT LIBERTAS LLC		4,343,250	4,000,000	9,214
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		12/01/2011	Interest Capitalization		30,511	30,511	.0
36230U-YF-0	G2 4.676% 09/01/46		08/25/2011	BANK of AMERICA SEC		1,087,031	1,000,000	3,253
36230U-YF-0	G2 4.676% 09/01/46		12/01/2011	Interest Capitalization		11,311	11,311	.0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC		2,963,469	2,892,036	2,531
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2011	Interest Capitalization		27,995	27,995	.0
912810-QT-8	U S TREASURY 3.125% 11/15/41		11/29/2011	DEUTSCHE BANK		5,163,281	5,000,000	7,297
912828-QS-2	U S TREASURY 0.750% 06/15/14		10/03/2011	DEUTSCHE BANK		111,135	110,000	250
0599999. Subtotal - Bonds - U.S. Governments						13,737,983	13,071,853	22,545
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	06/09/2011	Various		9,970,300	10,000,000	.0
1099999. Subtotal - Bonds - All Other Governments						9,970,300	10,000,000	.0
10620N-BU-1	BRAZOS 1.750% Perpet.		09/29/2011	WELLS FARGO		4,306,250	5,000,000	483
3137A1-N9-0	FHMS K008 A2 3.531% 06/25/20		01/14/2011	BARCLAYS		7,775,000	8,000,000	14,909
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		02/01/2011	MORGAN STANLEY FIXED INC		1,429,688	1,500,000	438
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		01/20/2011	J P MORGAN SEC FIXED INC		3,029,817	3,000,000	3,250
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		02/16/2011	MORGAN STANLEY FIXED INC		6,059,928	6,000,000	5,176
3137A7-NU-0	FHLMC K011 A2 4.084% 12/25/48		03/18/2011	DEUTSCHE BANK		3,032,858	3,018,000	10,271
3137A8-SR-0	FHMS 3841 NW 4.500% 04/15/26		06/29/2011	Cantor Fitzgerald Fixed		3,303,715	3,166,658	1,583
3137AB-2C-4	FHLMC 3855 HB 4.000% 05/15/26		06/17/2011	NOMURA SECURITIES INTERNATIONAL		5,069,190	5,019,000	16,172
3137AH-60-6	FHMS K704 A2 2.412% 08/25/18		11/09/2011	BANK of AMERICA SEC		5,049,725	5,000,000	9,380
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		11/29/2011	RBS GREENWICH CAPITAL		23,565,174	22,094,508	38,665
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		07/21/2011	CREDIT SUISSE FIRST BOSTON		9,627,263	9,620,123	12,025
31397Q-T2-4	FNIR 2010-157 NA 3.500% 03/25/37		01/12/2011	JEFFERIES & CO I		9,848,876	9,741,567	13,733
3139BJ-ZS-5	FHR K004 A2 4.186% 08/25/19		01/27/2011	WELLS FARGO		1,012,305	1,000,000	.0
3139BV-J9-8	FHR K006 A2 4.251% 01/25/20		01/27/2011	J P MORGAN SEC FIXED INC		2,030,234	2,000,000	.0
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
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		01/24/2011	MIZUHO SECURITIES USA INC		2,006,382	1,923,722	6,493
663903-DW-1	NORTHEAST OH 6.038% 11/15/40		08/03/2011	MERRILL LYNCH-NY-FX INC		5,352,050	5,000,000	69,605
742327-DA-4	Princeton OH OSD 5.790% 12/01/35		08/03/2011	DA DAVIDSON		6,005,342	5,675,000	58,415
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
3199999. Subtotal - Bonds - U.S. Special Revenues						107,054,756	104,858,578	356,135
001192-AH-6	AGL CAPITAL CORPORATION 5.875% 03/15/41		03/16/2011	GOLDMAN SACHS		3,993,320	4,000,000	.0
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		06/23/2011	Various		138,900	138,000	.0
00206R-BA-9	AT&T INC 5.550% 08/15/41		08/15/2011	BARCLAYS		4,966,800	5,000,000	.0
002824-AU-4	ABBOTT LABS 5.125% 04/01/19		04/27/2011	Various		6,653,347	6,097,000	26,907
00430X-AD-9	ACCELLENT INC SER WI 8.375% 02/01/17		01/24/2011	GOLDMAN SACHS		314,250	300,000	12,283
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/18/2011	Tax Free Exchange		79,623	78,000	350
010392-EZ-7	ALABAMA POWER CO 6.125% 05/15/38		02/28/2011	STIFEL NICHOLAS		1,101,120	1,000,000	18,375
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		10/14/2011	Tax Free Exchange		297,401	295,000	3,686
038222-AF-2	APPLIED MATERIALS 4.300% 06/15/21		06/02/2011	GOLDMAN SACHS		4,987,850	5,000,000	.0
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		02/28/2011	SEAPORT GROUP LLC		532,580	496,000	9,310
04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		11/16/2011	WELLS FARGO		100,395	97,000	3,678
05348E-AN-9	AVALONBAY COMMUNITIES 6.100% 03/15/20		10/07/2011	BANK of AMERICA SEC		5,613,950	5,000,000	23,722
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		09/29/2011	DEUTSCHE BANK		216,500	200,000	4,392
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		11/15/2011	Tax Free Exchange		196,826	195,000	3,778
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		01/31/2011	CITIGROUP GLOBAL MKTS		505,870	499,000	.0
12429T-AB-0	BIWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		45,417	46,000	1,699
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		01/01/2011	Tax Free Exchange		270,157	262,000	3,496
134429-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		03/31/2011	UBS WARBURG		2,984,700	3,000,000	.0
13959R-AB-0	CAPELLA HEALTHCARE 9.250% 07/01/17		11/02/2011	Tax Free Exchange		213,774	200,000	6,218
141781-AY-0	CARGILL INC 4.307% 05/14/21		05/16/2011	Taxable Exchange		3,183,408	3,219,000	.0
153527-AG-1	CENTRAL GARDEN & PET CO 8.250% 03/01/18		02/02/2011	PRINCERIDGE GROUP LLC		19,903	19,000	679
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		05/19/2011	BANK of AMERICA SEC		159,000	159,000	.0
172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		06/14/2011	BARCLAYS		2,145,480	2,000,000	12,302
17275R-AK-8	CISCO SYSTEMS INC 3.150% 03/14/17		03/09/2011	BANK of AMERICA SEC		1,995,340	2,000,000	.0
18055H-AK-8	CLARION LIONS PP 5.840% 06/15/19		08/30/2011	PRIVATE PLACEMENT		1,051,280	1,000,000	14,113
18451Q-AD-0	CLEAR CHANNEL WORLDWIDE 9.250% 12/15/17		11/17/2011	Various		59,018	56,000	2,259
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		05/03/2011	DEUTSCHE BANK		143,438	125,000	1,322
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		07/26/2011	CREDIT SUISSE FIRST BOSTON		210,500	200,000	642
217203-AE-8	COPANO ENERGY LLC 7.125% 04/01/21		03/22/2011	J P MORGAN SEC HI-YIELD		365,000	365,000	.0
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD		50,000	50,000	.0
226373-AA-6	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		04/05/2011	UBS WARBURG		231,600	231,000	.60
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		10/11/2011	CREDIT SUISSE FIRST BOSTON		256,250	250,000	3,636

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
22822R-AZ-3	CROWN CASTLE 4.883% 08/15/20		01/06/2011	MORGAN STANLEY FIXED INC		965,730	1,000,000	3,527
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		02/08/2011	DEUTSCHE BANK		4,039,944	4,000,000	12,075
233050-AC-7	DBUBS 2011-LC1A 5.002% 01/01/21		02/08/2011	DEUTSCHE BANK		5,049,689	5,000,000	16,673
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 05/10/21		06/17/2011	DEUTSCHE BANK		4,039,880	4,000,000	13,611
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		08/11/2011	DEUTSCHE BANK		5,049,892	5,000,000	18,681
23314F-AJ-8	DCT INDUSTRIAL CLASS M 5.420% 08/01/21		06/15/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000	0
245217-AS-3	DEL MONTE CORP 7.625% 02/15/19		12/16/2011	Tax Free Exchange		393,296	399,000	9,969
250847-EF-3	DETROIT EDISON 3.450% 10/01/20		02/24/2011	Various		6,950,162	7,310,000	124,413
25179M-AL-7	DEVON ENERGY CORPORATION 5.600% 07/15/41		08/10/2011	Various		7,526,358	7,250,000	21,817
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/07/2011	CREDIT SUISSE FIRST BOSTON		2,488,975	2,500,000	0
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		04/13/2011	BANK of AMERICA SEC		54,425	50,000	471
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		05/13/2011	BARCLAYS		56,925	55,000	1,782
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		05/17/2011	BANK of AMERICA SEC		25,000	25,000	0
260003-AJ-7	DOVER CORP 4.300% 03/01/21		02/16/2011	BANK of AMERICA SEC		3,997,680	4,000,000	0
260547-CB-1	DOW CORNING 4.130% 03/23/18		03/18/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000	0
263901-AC-4	DUKE ENERGY INDIANA INC 3.750% 07/15/20		01/24/2011	JEFFERIES & CO 1		7,708,000	8,000,000	9,583
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
278865-AL-4	ECOLAB INC 4.350% 12/08/21		12/05/2011	BANK of AMERICA SEC		1,998,720	2,000,000	0
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/12/2011	J P MORGAN SEC FIXED INC		2,960,488	2,960,488	0
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		11/29/2011	BARCLAYS		116,565	119,000	3,500
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		01/07/2011	Tax Free Exchange		39,851	40,000	1,556
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/20/2011	Various		216,625	200,000	2,483
302051-AO-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		09/19/2011	Tax Free Exchange		175,856	172,000	1,978
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		12/09/2011	Tax Free Exchange		250,000	250,000	403
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		10/04/2011	BANK of AMERICA SEC		2,166,160	2,000,000	24,828
341081-FD-4	FLORIDA PR & LT CO 5.250% 02/01/41		03/03/2011	WELLS FARGO		974,050	1,000,000	5,396
36186C-50-9	GMAC INC		01/20/2011	BARCLAYS		329,000	14,000	0
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		11/10/2011	Tax Free Exchange		400,000	400,000	12,688
38141G-FD-1	GOLDMAN SACHS GROUP INC 6.750% 10/01/37		05/17/2011	GOLDMAN SACHS		5,130,600	5,000,000	45,938
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		06/03/2011	Various		18,028	16,000	373
38259P-AB-8	GOOGLE INC-CL A 3.625% 05/19/21		06/01/2011	Various		9,942,350	10,000,000	9,063
40414L-AD-1	HCP INC 5.375% 02/01/21		01/19/2011	UBS WARBURG		3,979,160	4,000,000	0
431318-AL-8	HILCORP ENERGY 7.625% 04/15/21		06/26/2011	J P MORGAN SEC HI-YIELD		77,813	75,000	1,207
44352U-AA-3	JM HUBER CORP 9.875% 11/01/19		10/21/2011	BANK of AMERICA SEC		248,308	250,000	0
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		06/02/2011	Tax Free Exchange		176,000	176,000	2,088
458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		09/14/2011	GOLDMAN SACHS		1,995,240	2,000,000	0
45865V-A*-1	ICE PP 4.130% 11/09/18		11/03/2011	PRIVATE PLACEMENT		2,000,000	2,000,000	0
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		05/20/2011	BANK of AMERICA SEC		121,842	124,000	0
471109-AB-4	JARDEN CORP 7.500% 05/01/17		11/10/2011	BANK of AMERICA SEC		47,190	44,000	138
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		03/09/2011	J P MORGAN SEC HI-YIELD		517,423	512,000	145
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
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
49338C-AA-1	KEYSPAN GAS EAST 5.819% 04/01/41		03/28/2011	BARCLAYS		3,000,000	3,000,000	0
501044-CH-2	KROGER CO 6.150% 01/15/20		01/26/2011	DEUTSCHE BANK		1,683,675	1,500,000	4,100
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange		226,426	218,000	9,749
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/27/2011	PRINCERIDGE GROUP LLC		24,475	22,000	813
536022-AC-0	LINN ENERGY LLC/FIN CORP 8.625% 04/15/20		12/07/2011	BARCLAYS		489,043	453,000	6,002
55068F-AK-5	LUXOTTICA US 4.350% 12/15/21		12/12/2011	PRIVATE PLACEMENT		3,000,000	3,000,000	0
55313K-AD-3	MLCFC 2007-7 ASB 5.743% 06/12/50		08/10/2011	J P MORGAN SEC FIXED INC		5,480,702	5,262,000	11,756
55342U-AC-8	MPT OPER PARTNERS 6.875% 05/01/21		11/17/2011	Tax Free Exchange		311,474	310,000	947
58155Q-AD-5	MCKESSON CORP 4.750% 03/01/21		02/23/2011	J P MORGAN SEC FIXED INC		2,990,790	3,000,000	0
585055-AV-8	MEDTRONIC INC 4.125% 03/15/21		03/10/2011	BANK of AMERICA SEC		4,972,850	5,000,000	0
59001A-AN-2	MERITAGE CORPORATION 7.150% 04/15/20		03/29/2011	Various		290,350	290,000	8,310
591709-AK-6	METROPCS WIRELESS INC 7.875% 09/01/18		03/16/2011	J P MORGAN SEC HI-YIELD		97,960	93,000	407
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		3,030,000	3,000,000	8,739
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		02/10/2011	MORGAN STANLEY FIXED INC		5,099,860	5,000,000	18,874
628782-AH-7	NBTY INC 9.000% 10/01/18		07/27/2011	Tax Free Exchange		417,964	400,000	11,600
62963H-AH-4	NRP (Operating) LLC SERIES H 4.730% 12/01/23		04/15/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0
63946B-AD-2	NBC UNIVERSAL 5.150% 04/30/20		08/25/2011	Tax Free Exchange		998,536	1,000,000	16,451
64952G-AF-5	NEW YORK LIFE 6.750% 11/15/39		05/19/2011	Various		6,993,290	6,000,000	36,188
65684R-AB-2	NORTH AMERICAN ENERGY AL 10.875% 06/01/16		12/02/2011	Tax Free Exchange		83,535	85,000	26
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% 03/30/40		06/30/2011	Various		9,680,690	9,000,000	115,702
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		03/24/2011	GOLDMAN SACHS		345,738	340,000	0
678858-BM-2	OKLAHOMA GAS & ELECTRIC 5.250% 05/15/41		05/24/2011	J P MORGAN SEC FIXED INC		4,969,450	5,000,000	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
681904-AM-0	OMNICARE INC 7.750% 06/01/20		07/14/2011	BANK of AMERICA SEC		271,875	250,000	2,583
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		07/14/2011	Tax Free Exchange		101,987	103,000	1,719
68245J-AA-8	ONEBEACON US HOLDINGS 5.875% 05/15/13		03/25/2011	Tax Free Exchange		538,990	538,000	11,414
68268N-AG-8	ONEOK PARTNERS LP 6.125% 02/01/41		01/24/2011	BANK of AMERICA SEC		993,060	1,000,000	170
68389X-AG-0	ORACLE CORPORATION 5.000% 07/08/19		02/28/2011	MIZUHO SECURITIES USA INC		5,386,200	5,000,000	38,194
693320-AL-7	PHH CORP 9.250% 03/01/16		12/07/2011	CITIGROUP GLOBAL MKTS		58,416	59,000	1,531
693320-AL-7	PHH CORP 9.250% 03/01/16		03/31/2011	Tax Free Exchange			46,184	355
69351U-AP-8	PPL ELECTRIC UTILITIES 3.000% 09/15/21		08/16/2011	J P MORGAN SEC FIXED INC		1,983,820	2,000,000	0
695114-CG-1	PACIFICORP 6.250% 10/15/37		03/02/2011	Various		3,302,600	3,000,000	69,097
704549-AJ-3	PEABODY ENERGY CORP 6.000% 11/15/18		11/14/2011	BANK of AMERICA SEC		237,613	237,000	6
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/25/2011	Various		2,784,160	3,000,000	36,111
718172-AK-5	PHILIP MORRIS INTL INC 4.125% 05/17/21		05/10/2011	CREDIT SUISSE FIRST BOSTON		3,977,320	4,000,000	0
74340X-AJ-0	PROLOGIS TRUST 5.625% 11/15/16		06/09/2011	Tax Free Exchange		916,772	2,000,000	7,500
74340X-AL-5	PROLOGIS TRUST SECURITY CAP 7.625% 07/01/17		06/09/2011	Tax Free Exchange		2,891,224	5,690,000	190,417
745332-CD-6	PUGET SOUND ENERGY INC 5.638% 04/15/41		03/22/2011	SUNTRUST		999,950	1,000,000	0
74836H-AC-1	QUESTAR PIPELINE CO 5.830% 02/01/18		02/23/2011	SUNTRUST		1,121,600	1,000,000	14,089
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41		06/07/2011	MORGAN STANLEY FIXED INC		4,957,800	5,000,000	24,542
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
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.650% 02/15/22		09/28/2011	Various		9,367,864	9,475,000	45,956
87612B-AF-9	TARGA RESOURCES PARTNERS 7.875% 10/15/18		08/16/2011	Tax Free Exchange		29,000	29,000	768
87612E-AU-0	TARGET CORP 7.000% 01/15/38		08/25/2011	RBS GREENWICH CAPITAL		4,590,832	3,556,000	31,115
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/28/2011	Tax Free Exchange		101,072	100,000	4,317
887317-AM-7	TIME WARNER INC 5.375% 10/15/41		10/12/2011	CITIGROUP GLOBAL MKTS		2,980,980	3,000,000	0
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
890027-AA-3	Tomkins LLC 9.000% 10/01/18		11/23/2011	Tax Free Exchange		104,000	104,000	1,378
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		09/21/2011	Tax Free Exchange		500,000	500,000	10,333
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		06/16/2011	Tax Free Exchange		205,341	200,000	1,906
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		12/09/2011	UBS PAINEWEBBER		5,074,775	5,000,000	12,394
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		03/23/2011	MORGAN STANLEY FIXED INC		1,966,660	2,000,000	0
925524-AX-8	VIACOM INC 6.875% 04/30/36		10/20/2011	WELLS FARGO		6,261,650	5,000,000	167,101
92552V-AC-4	VIASAT INC 8.875% 09/15/16		02/14/2011	J P MORGAN SEC HI-YIELD		50,760	47,000	1,761
92839U-AE-7	VISTEON CORP 6.750% 04/15/19		03/31/2011	BANK of AMERICA SEC		450,000	450,000	0
92936G-AA-8	WFDB 2011- BXR A 3.662% 07/05/24		07/26/2011	WELLS FARGO		1,999,926	2,000,000	3,459
931142-CY-7	WAL-MART STORES 5.000% 10/25/40		06/30/2011	DEUTSCHE BANK		2,809,950	3,000,000	29,583
952355-AH-8	WEST CORP 8.625% 10/01/18		08/26/2011	Tax Free Exchange		308,807	304,000	2,986
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		02/02/2011	BANK of AMERICA SEC		287,945	266,000	5,586
98284#-AX-5	VITOL FINANCE PP 5.010% 07/30/18	E	07/22/2011	PRINCERIDGE GROUP LLC		2,000,000	2,000,000	0
06415C-AA-7	BANK OF NOVA SCOTIA 2.150% 08/03/16	A	07/26/2011	BARCLAYS		4,997,650	5,000,000	0
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	08/29/2011	Various		6,855,970	6,000,000	159,028
552704-AA-6	MEG ENERGY CORP 6.500% 03/15/21	A	11/21/2011	Various		159,721	158,000	671
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		100,000	100,000	2,722
87971K-AG-2	TEMPEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		249,730	253,000	8,618
895945-B#-3	TRICAN WELL SVCS PP 5.290% 04/28/18	I	04/22/2011	PRINCERIDGE GROUP LLC		500,000	500,000	0
98417E-AN-0	XSTRATA FINANCE CANADA 6.000% 11/15/41	A	11/04/2011	Various		9,946,650	10,000,000	0
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	01/31/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	F	01/05/2011	HONG KONG SHANGHAI BK		3,647,035	3,500,000	48,611
049255-AG-7	ATLAS COPCO AB 5.600% 05/22/17	F	04/27/2011	Cantor Fitzgerald Fixed		2,216,200	2,000,000	49,778
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	F	01/25/2011	MORGAN STANLEY FIXED INC		2,962,310	3,000,000	14,778
05541V-AF-3	BG ENERGY CAPITAL PLC 5.125% 10/15/41	F	10/20/2011	FTN FINANCIAL SECURITIES		6,625,320	6,500,000	12,030
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	04/18/2011	J P MORGAN SEC HI-YIELD		268,795	267,000	0
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	03/24/2011	MORGAN STANLEY FIXED INC		951,870	1,000,000	15,104
29358Q-AA-7	ENSCO INTL LTD 4.700% 03/15/21	F	03/08/2011	CITIGROUP GLOBAL MKTS		1,960,500	2,000,000	0
302203-AA-2	EXPRO FINANCE LUXEMBOURG 8.500% 12/15/16	F	03/07/2011	Various		136,936	136,000	2,688
45903P-AA-5	INTL AUTOMOTIVE COMPONEN 9.125% 06/01/18	F	05/26/2011	Various		55,844	55,000	0
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	F	01/12/2011	BANK of AMERICA SEC		5,482,326	4,890,000	99,192
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/30/2011	Tax Free Exchange		529,568	560,000	5,688
65504L-AF-4	NOBLE HOLDING INTL LTD 4.625% 03/01/21	F	02/03/2011	SUNTRUST		988,930	1,000,000	642
65504L-AG-2	NOBLE HOLDING INTL LTD 6.050% 03/01/41	F	01/31/2011	BARCLAYS		1,967,780	2,000,000	0
670849-AA-6	OGX PETROLEO E G 8.500% 06/01/18	F	05/26/2011	J P MORGAN SEC HI-YIELD		97,188	97,000	0
686194-B#-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	06/16/2011	PRINCERIDGE GROUP LLC		3,000,000	3,000,000	0
761735-AC-3	REYNOLDS GROUP HOLDINGS 6.875% 02/15/21	F	01/27/2011	CREDIT SUISSE FIRST BOSTON		250,000	250,000	0
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	F	06/06/2011	Various		7,271,586	7,290,000	25,589
858577-AP-4	STENA AB 7.000% 12/01/16	F	12/19/2011	BANK of AMERICA SEC		69,375	75,000	306
980888-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	F	02/18/2011	MORGAN STANLEY FIXED INC		4,106,788	4,280,000	72,284

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
C98240-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B 4.860% 03/26/18	R	03/17/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0
G20440-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	09/06/2011	PRINCERIDGE GROUP LLC		5,000,000	5,000,000	0
G91600-AA-6	UKPNS PP 5.000% 12/14/21	F	12/08/2011	PRIVATE PLACEMENT		5,000,000	5,000,000	0
G96050-AD-1	WHITBREAD PRIVATE PLACEMENT 3.920% 01/26/19	F	08/27/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0
N33860-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
N44450-AB-2	IMTECH CAPITAL PP 5.250% 12/15/21	F	12/02/2011	PRIVATE PLACEMENT		5,000,000	5,000,000	0
N55570-AB-5	MEDIO NV PP 4.570% 10/20/21	F	10/11/2011	PRIVATE PLACEMENT		1,000,000	1,000,000	0
N91460-AB-3	VAN COOD FIN BV SERIES F 5.410% 04/20/21	R	04/06/2011	PRINCERIDGE GROUP LLC		1,000,000	1,000,000	0
Q91940-AK-1	TRANSURBAN PP 2006-1 C-2 5.950% 11/14/21	R	11/14/2011	PAY IN KIND		152,691	152,691	0
T34890-AB-5	CAMPARI PP 4.630% 07/16/18	F	12/08/2011	PRIVATE PLACEMENT		4,937,500	5,000,000	98,388
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						361,542,915	357,585,179	2,156,224
055670-AA-0	BNSF FUNDING TRUST I 6.613% 12/15/55		10/20/2011	MORGAN STANLEY FIXED INC		5,062,500	5,000,000	91,847
976657-AH-9	WISCONSIN ENERGY CORP 6.250% 05/15/67		11/10/2011	MORGAN STANLEY FIXED INC		2,992,500	3,000,000	50,868
4899999. Subtotal - Bonds - Hybrid Securities						8,055,000	8,000,000	142,715
8399997. Total - Bonds - Part 3						500,360,954	493,515,610	2,677,619
8399998. Total - Bonds - Part 5						34,280,681	34,514,890	173,091
8399999. Total - Bonds						534,641,635	528,030,500	2,850,710
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
00724F-10-1	ADOBE SYSTEMS INC		12/09/2011	W-S FINANCIAL GROUP	168,102.000	4,683,322		0
042735-10-0	ARROW ELECTRONICS INC		12/09/2011	W-S FINANCIAL GROUP	196,640.000	7,291,411		0
24702R-10-1	DELL INC		12/09/2011	W-S FINANCIAL GROUP	170,429.000	2,709,821		0
313370-10-5	FHLB Cincinnati		07/01/2011	PRIVATE PLACEMENT	40,768.000	4,076,800		0
457153-10-4	INGRAM MICRO INC-CL A		12/09/2011	W-S FINANCIAL GROUP	348,884.000	6,293,867		0
688239-20-1	OSHKOSH CORP		12/09/2011	W-S FINANCIAL GROUP	250,104.000	5,289,700		0
812350-10-6	SEARS HOLDINGS CORP		12/09/2011	W-S FINANCIAL GROUP	12,262.000	741,728		0
929297-10-9	WMS INDUSTRIES INC		12/09/2011	W-S FINANCIAL GROUP	86,236.000	1,752,316		0
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	12/09/2011	W-S FINANCIAL GROUP	302,544.000	4,916,340		0
F9062J-17-3	TECHNICOLOR SA	R	01/14/2011	Tax Free Exchange	11,590.000	55,981		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						37,811,286	XXX	0
520550-10-1	LLIA		08/30/2011	Adjustment To Book Value	100.000	49,791		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						49,791	XXX	0
9799997. Total - Common Stocks - Part 3						37,861,077	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						37,861,077	XXX	0
9899999. Total - Preferred and Common Stocks						37,861,077	XXX	0
9999999 - Totals						572,502,712	XXX	2,850,710

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128X9-WD-8	FREDDIE MAC AGENCY DEBENTURES 4.250% 01/28/25		01/28/2011	Call 100.0000		5,920,000	5,920,000	5,893,360	5,946,206	0	4,621	0	4,621	0	5,950,827	0	(30,827)	(30,827)	125,800	01/28/2025
3128X9-WF-3	FREDDIE MAC AGENCY DEBENTURES 4.000% 02/01/18		02/01/2011	Call 100.0000 MORGAN STANLEY FIXED		5,000,000	5,000,000	4,997,500	4,997,610	0	161	0	161	0	4,997,771	0	2,229	2,229	100,000	02/01/2018
912828-NT-3	U S TREASURY 2.625% 08/15/20		08/04/2011	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
912828-PK-0	U S TREASURY 2.250% 11/30/17		05/04/2011	CITIGROUP GLOBAL MKTS		4,926,933	5,000,000	5,029,688	5,029,310	0	(1,340)	0	(1,340)	0	5,027,970	0	(101,037)	(101,037)	48,214	11/30/2017
0599999. Subtotal - Bonds - U.S. Governments						18,904,694	18,920,000	18,955,704	19,007,619	0	1,570	0	1,570	0	19,009,189	0	(104,495)	(104,495)	350,589	XXX
683234-BZ-4	PROV OF ONTARIO 1.875% 09/15/15	A	06/09/2011	NATIONAL BANK OF CANADA		5,036,950	5,000,000	4,998,100	4,998,154	0	164	0	164	0	4,998,318	0	38,632	38,632	70,052	09/15/2015
1099999. Subtotal - Bonds - All Other Governments						5,036,950	5,000,000	4,998,100	4,998,154	0	164	0	164	0	4,998,318	0	38,632	38,632	70,052	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/18/2011	Redemption 100.0000		75,000	75,000	73,875	74,134	0	866	0	866	0	75,000	0	0	0	1,894	01/15/2018
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2011	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,313	06/01/2017
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17 CRAWFORDSVILLE IND REDEV COMMN DEVELOPMENT		06/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,156	06/01/2017
225164-AJ-1	4.640% 01/15/15 DALLAS TEXAS GENERAL OBLIGATION 5.500%		01/18/2011	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	3,944	01/15/2015
235218-MB-4	02/15/24		02/15/2011	Call 100.0000		3,850,000	3,850,000	3,850,039	3,849,803	0	197	0	197	0	3,850,000	0	0	0	105,875	02/15/2011
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21 FREDDIE MAC - CMO SER 2432 CL PH 6.000%		11/15/2011	Various		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,750	11/15/2021
31339N-NT-9	03/15/32 FREDDIE MAC - CMO SER 2425 CL MB 6.000%		12/01/2011	Paydown		593,459	593,459	552,844	576,831	0	16,628	0	16,628	0	593,459	0	0	0	18,163	08/01/2031
31339N-SQ-0	03/15/22		12/01/2011	Paydown		699,246	699,246	672,150	689,037	0	10,209	0	10,209	0	699,246	0	0	0	20,284	09/01/2021
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19 FNMA - CMO SER 2002-5 CL B 5.500%		12/01/2011	Paydown		178,303	178,303	174,207	176,391	0	1,911	0	1,911	0	178,303	0	0	0	5,583	02/01/2019
31392B-SV-9	02/25/17 FNMA - CMO SER 2002-27 CL QE 6.000%		12/01/2011	Paydown		314,310	314,310	297,170	308,481	0	5,829	0	5,829	0	314,310	0	0	0	9,522	07/01/2016
31392C-3R-3	05/25/17 FNMA - CMO SER 2002-15 CL PG 6.000%		12/01/2011	Paydown		594,097	594,097	589,363	591,042	0	3,056	0	3,056	0	594,097	0	0	0	19,003	09/01/2016
31392C-JX-3	04/25/17 FNMA - CMO SER 2002-15 CL QG 6.000%		12/01/2011	Paydown		403,628	403,628	398,961	401,006	0	2,622	0	2,622	0	403,628	0	0	0	12,975	03/01/2017
31392C-KX-1	12/25/31		12/01/2011	Paydown		525,441	525,441	521,172	522,897	0	2,544	0	2,544	0	525,441	0	0	0	15,564	06/01/2013
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		12/01/2011	Paydown PERFORMANCE TRUST		1,054,423	1,054,423	1,035,971	1,047,919	0	6,504	0	6,504	0	1,054,423	0	0	0	30,247	06/01/2017
31392G-UY-9	FNMR SER 2002-94 CL HP 5.000% 01/25/18		11/10/2011	CAPITAL		7,791,496	7,271,154	7,380,221	7,284,461	0	(6,449)	0	(6,449)	0	7,278,012	0	513,484	513,484	347,400	10/01/2017
31392G-UY-9	FNMR SER 2002-94 CL HP 5.000% 01/25/18		11/01/2011	Paydown		2,728,846	2,728,846	2,769,779	2,733,840	0	(4,994)	0	(4,994)	0	2,728,846	0	0	0	73,300	10/01/2017
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		12/01/2011	Paydown		1,218,699	1,218,699	1,199,656	1,211,689	0	7,010	0	7,010	0	1,218,699	0	0	0	41,108	08/01/2017
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		12/01/2011	Paydown		1,479,724	1,479,724	1,455,447	1,471,086	0	8,638	0	8,638	0	1,479,724	0	0	0	41,785	11/01/2017
31392X-SH-7	FHR SER 2517 CL BQ 5.500% 10/15/32 FREDDIE MAC SER 2574 CL HP 5.000%		12/01/2011	Paydown		1,111,060	1,111,060	1,090,228	1,098,951	0	12,109	0	12,109	0	1,111,060	0	0	0	37,944	04/01/2031
31393K-YC-3	02/15/18		12/01/2011	Paydown		1,285,836	1,285,836	1,315,772	1,292,634	0	(6,797)	0	(6,797)	0	1,285,836	0	0	0	41,274	02/01/2018
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		12/01/2011	Paydown		1,101,833	1,101,833	1,074,460	1,093,621	0	8,212	0	8,212	0	1,101,833	0	0	0	32,844	05/01/2013
31398G-BE-8	FNMR 2009-102 DV 4.500% 03/25/28		12/01/2011	Paydown		199,380	199,380	202,059	201,745	0	(2,365)	0	(2,365)	0	199,380	0	0	0	4,893	04/01/2015
31418X-ZO-4	FNMA # AD9750 3.500% 12/01/25		12/01/2011	Paydown		2,594,439	2,594,439	2,636,193	2,635,969	0	(41,530)	0	(41,530)	0	2,594,439	0	0	0	66,362	12/01/2025
384514-LS-2	06/01/24 GUADALUPE-BLANCO RIV AUTH TEX WATER		06/01/2011	Redemption 100.0000		105,000	105,000	104,877	104,897	0	103	0	103	0	105,000	0	0	0	3,098	06/01/2024
40064N-AQ-1	5.500% 08/15/20 KEWAUNEE COUNTY WIS GENERAL OBLIGATION		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	08/15/2014
492820-CX-1	5.450% 05/01/16 LAREDO TEX INTL TOLL BRDG REV		05/01/2011	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,044	05/01/2016
516858-HK-6	TRANSPORTATION 5.400% 10/01/14		10/03/2011	Redemption 100.0000		230,000	230,000	229,800	229,937	0	63	0	63	0	230,000	0	0	0	12,420	10/01/2014

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/02/2011	Redemption 100.0000		20,000	20,000	22,551	20,138	0	(138)	0	(138)	0	20,000	0	0	0	716	05/01/2011
86606K-AC-6	SUMMIT CO OH PORT AUTH 6.000% 05/15/14		11/28/2011	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	11,400	05/15/2014
86606K-AK-8	SUMMIT CO OH PORT AUTH Lockheed Martin 5.550% 11/15/12		11/15/2011	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	15,679	11/15/2012
86606K-AM-4	SUMMIT CO OH PORT AUTH Exal 5.750% 05/15/16		11/15/2011	Various		295,000	295,000	290,262	291,003	0	3,997	0	3,997	0	295,000	0	0	0	12,794	05/15/2016
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		12/01/2011	Paydown		8,222	8,222	7,628	8,076	0	146	0	146	0	8,222	0	0	0	435	04/01/2017
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		11/15/2011	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	4,388	05/15/2025
889251-FH-2	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 5.950% 11/15/14		11/15/2011	Redemption 100.0000		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	26,180	11/15/2014
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/16/2011	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,175	05/15/2028
3199999. Subtotal - Bonds - U.S. Special Revenues						30,452,442	29,932,100	29,940,748	29,911,056	0	27,903	0	27,903	0	29,938,958	0	513,484	513,484	1,036,187	XXX
001110-AA-2	AES Hawaii Inc 6.870% 06/30/22		09/30/2011	Redemption 100.0000		64,800	64,800	64,800	64,800	0	0	0	0	0	64,800	0	0	0	2,240	06/30/2022
001192-AA-1	AGL CAPITAL CORPORATION 7.125% 01/14/11		01/14/2011	Maturity		2,000,000	2,000,000	1,991,560	1,999,784	0	216	0	216	0	2,000,000	0	0	0	71,250	01/14/2011
00439T-AD-9	ACCURIDE CORP 9.500% 08/01/18		02/18/2011	Tax Free Exchange Redemption		79,623	78,000	79,697	79,652	0	(28)	0	(28)	0	79,623	0	0	0	4,096	08/01/2016
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2011	Redemption 100.0000		28,743	28,743	31,648	32,738	0	(3,995)	0	(3,995)	0	28,743	0	0	0	999	12/31/2019
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25 ALLTEL GEORGIA COMM CORP 6.500% 11/15/13		06/30/2011	Redemption 100.0000		139,801	139,801	128,462	112,798	0	27,004	0	27,004	0	139,801	0	0	0	3,209	12/31/2025
019918-AB-7			11/15/2011	Call 100.0000		535,000	535,000	535,000	535,000	0	0	0	0	0	535,000	0	0	0	34,775	11/15/2013
045054-AA-1	ASSTEAD CAPITAL INC 9.000% 08/15/16		06/28/2011	WELLS FARGO		93,116	89,000	90,001	89,523	0	(65)	0	(65)	0	89,458	0	3,658	3,658	7,031	08/15/2014
04626R-AA-4	ASTORIA DEPOSITOR CORP 5.744% 05/01/16		02/16/2011	Various		2,673,574	2,676,920	2,634,738	2,653,941	0	460	0	460	0	2,654,401	0	19,173	19,173	34,598	05/01/2016
04626R-AA-4	ASTORIA DEPOSITOR CORP 5.744% 05/01/16		02/01/2011	Various		51,280	51,280	50,472	50,840	0	440	0	440	0	51,280	0	0	0	365	05/01/2016
04939M-AC-3	ATLAS PIPELINE PARTNERS 8.125% 12/15/15		02/28/2011	SEAPORT GROUP LLC		517,700	496,000	426,070	438,601	0	1,242	0	1,242	0	439,843	0	77,857	77,857	8,645	12/15/2015
05454R-AE-0	AXCAN INTERMEDIATE HOLD 9.250% 03/01/15		03/14/2011	Call 106.9637		267,409	250,000	247,062	247,831	0	127	0	127	0	247,958	0	19,451	19,451	12,398	03/01/2015
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
055360-AZ-4	BCRR 2010-LEAF 1A 4.230% 01/22/33		01/22/2011	Paydown		4,000,000	4,000,000	4,001,563	4,000,583	0	(583)	0	(583)	0	4,000,000	0	0	0	0	01/22/2011
055360-CZ-2	BCRR 2010-LEAF 3BA 4.230% 08/22/32		10/22/2011	Paydown		1,649,022	1,649,022	1,649,022	1,649,022	0	0	0	0	0	1,649,022	0	0	0	14,419	08/22/2012
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		10/01/2011	Redemption 100.0000		128,264	128,264	128,264	128,264	0	0	0	0	0	128,264	0	0	0	3,862	04/01/2024
06985P-AB-6	BASIC ENERGY SERVICES 7.125% 04/15/16		06/08/2011	BANK OF AMERICA SEC		198,900	195,000	195,233	195,119	0	(8)	0	(8)	0	195,112	0	3,788	3,788	9,185	04/15/2016
075560-AN-5	BEAZER HOMES USA 6.875% 07/15/15		02/28/2011	Various		297,000	300,000	218,250	228,986	0	1,676	0	1,676	0	230,661	0	66,339	66,339	12,716	07/15/2015
077447-AE-0	BELDEN & BLAKE CORP 8.750% 07/15/12		05/24/2011	Call 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,878	07/15/2012
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		10/01/2011	Redemption 100.0000		9,878	9,878	10,524	10,368	0	(491)	0	(491)	0	9,878	0	0	0	550	10/01/2020
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2011	Redemption 100.0000		34,220	34,220	34,984	34,866	0	(646)	0	(646)	0	34,220	0	0	0	1,172	06/01/2034
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2011	Redemption 100.0000		110,870	110,870	110,870	110,870	0	0	0	0	0	110,870	0	0	0	6,150	01/15/2021
12429T-AA-2	BIWAY HOLDING CO 10.000% 06/15/18		04/28/2011	Tax Free Exchange		45,417	46,000	45,383	45,406	0	11	0	11	0	45,417	0	0	0	1,699	06/15/2018
1248EP-AJ-2	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		01/01/2011	Tax Free Exchange Redemption		270,157	262,000	270,188	270,157	0	0	0	0	0	270,157	0	0	0	3,496	04/30/2018
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2011	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
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		12/01/2011	Paydown		541,169	541,169	545,228	544,966	0	(3,797)	0	(3,797)	0	545,169	0	0	0	14,845	06/01/2019
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2011	Paydown		497,399	497,399	488,539	491,610	0	5,789	0	5,789	0	497,399	0	0	0	14,832	11/01/2015
141781-AR-5	CARGILL INC 4.375% 06/01/13		05/16/2011	Taxable Exchange		1,061,136	1,000,000	955,100	986,435	0	2,012	0	2,012	0	988,447	0	72,689	72,689	20,742	06/01/2013
141784-DG-0	CARGILL INC 5.200% 01/21/13		05/16/2011	Taxable Exchange		2,122,272	2,000,000	1,998,340	1,999,198	0	42	0	42	0	1,999,240	0	123,032	123,032	85,013	01/21/2013
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		12/01/2011	Redemption 100.0000		29,362	29,362	29,362	29,362	0	0	0	0	0	29,362	0	0	0	1,418	12/01/2013

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
161175-AA-2	CHARTER COMM OPT LLC/CAP 8.000% 04/30/12		04/14/2011	WELLS FARGO		105,000	100,000	100,750	100,149	0	(23)	0	(23)	0	100,126	0	4,874	4,874	3,756	04/30/2012
165167-BS-5	CHESAPEAKE ENERGY 6.500% 08/15/17		05/16/2011	Various		159,840	144,000	138,685	139,666	0	179	0	139,845	0	139,845	0	19,995	19,995	7,046	08/15/2017
166754-AC-5	CHEVRON PHILLIPS CHEM 7.000% 03/15/11		03/15/2011	Maturity		4,000,000	4,000,000	4,151,480	4,041,418	0	(41,418)	0	(41,418)	0	4,000,000	0	0	0	140,000	03/15/2011
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
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		12/01/2011	Paydown		581,599	581,599	590,686	590,713	0	(9,114)	0	(9,114)	0	581,599	0	0	0	16,249	04/01/2012
17307X-CP-4	CITIGROUP GLOBAL MARKETS STRUCTURED NOTE 5.000% 03/15/19		03/15/2011	Call 100.0000		2,000,000	2,000,000	1,897,853	1,903,497	0	4,282	0	4,282	0	1,907,779	0	92,221	92,221	50,000	03/15/2019
195891-AF-3	COLONIAL PROPS TR 4.800% 04/01/11		04/01/2011	Maturity		289,000	289,000	283,275	288,667	0	333	0	333	0	289,000	0	0	0	6,936	04/01/2011
202795-HP-8	COMMONWEALTH EDISON 5.400% 12/15/11		12/15/2011	Maturity		1,000,000	1,000,000	997,890	999,520	0	480	0	480	0	1,000,000	0	0	0	54,000	12/15/2011
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		10/19/2011	Various		175,720	175,720	172,671	173,280	0	2,440	0	2,440	0	175,720	0	0	0	7,880	04/19/2022
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		10/02/2011	Redemption 100.0000		504	504	474	483	0	21	0	21	0	504	0	0	0	31	04/02/2018
210805-DG-9	CONTINENTAL AIRLINES 8.312% 04/02/11		04/02/2011	Redemption 100.0000		8,010	8,010	6,708	7,893	0	117	0	117	0	8,010	0	0	0	333	04/02/2011
217203-AB-4	COPANO ENERGY LLC 8.125% 03/01/16		03/25/2011	JP MORGAN SEC HI-YIELD		65,772	63,000	64,395	63,657	0	(42)	0	(42)	0	63,615	0	2,157	2,157	2,972	03/01/2016
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2011	Redemption 100.0000		99,711	99,711	99,711	99,711	0	0	0	0	0	99,711	0	0	0	4,000	07/15/2026
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		12/01/2011	Paydown		81,167	81,167	81,165	81,062	0	105	0	105	0	81,167	0	0	0	4,090	07/01/2015
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
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2011	Redemption 100.0000		168,654	168,654	169,232	169,184	0	(531)	0	(531)	0	168,654	0	0	0	8,674	08/10/2022
251591-AK-9	DEVELOPERS DIVERS REALTY 5.250% 04/15/11		04/15/2011	Various		1,850,000	1,850,000	1,814,376	1,846,912	0	3,088	0	3,088	0	1,850,000	0	0	0	48,563	04/15/2011
261608-AB-9	DRESSER-RAND GROUP INC 7.375% 11/01/14		01/12/2011	PRINCERIDGE GROUP LLC		153,938	150,000	154,500	151,447	0	(38)	0	(38)	0	151,410	0	2,528	2,528	2,366	11/01/2012
271790-AD-9	EAST COAST POWER LLC 7.066% 03/31/12		10/05/2011	Various		119,673	119,673	122,725	120,337	0	(664)	0	(664)	0	119,673	0	0	0	4,254	03/31/2012
28932M-AA-3	ELIM RD GENERATING STAT 5.209% 02/11/30		08/11/2011	100.0000		76,059	76,059	76,059	76,059	0	0	0	0	0	76,059	0	0	0	2,984	02/11/2030
29382R-AC-1	ENTRAVISION COMM 8.750% 08/01/17		01/07/2011	Tax Free Exchange		39,851	40,000	39,849	39,849	0	1	0	1	0	39,851	0	0	0	1,556	08/01/2016
30225X-AB-9	EXTERRAN HOLDINGS INC 7.250% 12/01/18		12/09/2011	Tax Free Exchange		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	18,931	12/01/2018
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850% 01/30/15		01/30/2011	Redemption 100.0000		569,800	569,800	576,841	572,639	0	(2,838)	0	(2,838)	0	569,800	0	0	0	22,365	01/30/2015
31331F-AS-0	FEDERAL EXPRESS CORP 7.390% 01/30/13		01/30/2011	Redemption 100.0000		202,932	202,932	202,932	202,932	0	0	0	0	0	202,932	0	0	0	7,498	01/30/2013
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
319963-BA-1	FIRST DATA CORP 12.625% 01/15/21		05/25/2011	CITADEL SECURITIES LLC		256,743	238,000	221,935	221,928	0	312	0	312	0	222,240	0	34,503	34,503	13,688	01/15/2021
32055R-AE-7	FIRST INDUSTRIAL REALTY TRUST 7.600% 07/15/28		06/09/2011	RAYMOND JAMES		326,340	333,000	289,710	292,128	0	431	0	431	0	292,559	0	33,781	33,781	23,129	07/15/2028
33632*-PH-4	1st Sec Bk Utah TTX 43-a Well 7.180% 01/01/11		01/01/2011	Various		67,573	67,573	67,573	67,573	0	0	0	0	0	67,573	0	0	0	2,426	01/01/2011
33632*-PJ-0	1st Sec Bk Utah TTX 43-a Well 7.180% 01/01/11		01/01/2011	Redemption 100.0000		44,070	44,070	44,070	44,070	0	0	0	0	0	44,070	0	0	0	1,582	01/01/2011
33632*-PK-7	1st Sec Bk Utah TTX 43-a Well 7.180% 01/01/11		01/01/2011	Various		25,977	25,977	25,977	25,977	0	0	0	0	0	25,977	0	0	0	933	01/01/2011
33632*-PX-9	1st Sec Bk Utah TTX 43-a Well 7.180% 01/01/11		01/01/2011	Various		40,602	40,602	40,602	40,602	0	0	0	0	0	40,602	0	0	0	1,458	01/01/2011
33632*-PY-7	1st Sec Bk Utah TTX 43-a Well TTX 43-B Spine 7.180% 01/01/11		01/01/2011	Various		26,611	26,611	26,611	26,611	0	0	0	0	0	26,611	0	0	0	955	01/01/2011
33632*-PZ-4	1st Sec Bk Utah TTX 43-a Well TTX 43-B Lumber 7.180% 01/01/11		01/01/2011	Various		15,214	15,214	15,214	15,214	0	0	0	0	0	15,214	0	0	0	546	01/01/2011

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
33632*-QD-2	1st Sec Bk Utah TTX 43-a Well TTX 43-C Well 7.180% 01/01/11		01/01/2011	Various		27,432	27,432	27,432	27,432	0	0	0	0	0	27,432	0	0	0	985	01/01/2011
33632*-QE-0	1st Sec Bk Utah TTX 43-a Well TTX 43-C Spine 7.180% 01/01/11		01/01/2011	Various		17,384	17,384	17,384	17,384	0	0	0	0	0	17,384	0	0	0	624	01/01/2011
33632*-QF-7	Lumber 7.180% 01/01/11		01/01/2011	Various		10,093	10,093	10,093	10,093	0	0	0	0	0	10,093	0	0	0	359	01/01/2011
337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35		12/01/2011	Paydown		145,844	145,844	154,800	151,936	0	(6,092)	0	(6,092)	0	145,844	0	0	0	7,582	03/01/2013
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	0	148,776	148,776	79,630	11/20/2012
337756-AB-6	FISHER COMMUNICATIONS INC 8.625% 09/15/14		12/19/2011	Call	102.7698	42,136	41,000	42,333	41,520	0	(114)	0	(114)	0	41,406	0	730	730	2,438	09/15/2012
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC 6.306% 06/01/23		02/25/2011	CRT CAPITAL GROUP LLC		754,936	700,000	700,000	700,000	0	0	0	0	0	700,000	0	54,936	54,936	19,251	06/01/2023
350472-AC-0	FOUNDATION PA COAL CO 7.250% 08/01/14		04/04/2011	GOLDMAN SACHS		132,763	130,000	131,520	130,439	0	(80)	0	(80)	0	130,359	0	2,403	2,403	6,440	08/01/2012
36077B-AA-5	FUND AMERICAN COS INC 5.875% 05/15/13		03/25/2011	Tax Free Exchange		1,504,255	1,500,000	1,513,375	1,504,709	0	(454)	0	(454)	0	1,504,255	0	0	0	31,823	05/15/2013
36185M-CK-6	GMAC SER 2005-J1 CL A13 5.500% 12/25/35		12/01/2011	Paydown		434,371	434,371	424,462	428,130	0	6,242	0	6,242	0	434,371	0	0	0	14,605	07/01/2015
36186C-BR-3	GMAC INC 6.000% 12/15/11		12/15/2011	Maturity		1,650,000	1,650,000	988,657	989,308	0	0	0	0	0	989,308	0	660,692	660,692	99,000	12/15/2011
36186C-BT-9	GMAC INC 6.625% 05/15/12		01/21/2011	BANK of AMERICA SEC		251,267	241,000	206,650	219,576	0	976	0	976	0	220,552	0	30,714	30,714	3,149	05/15/2012
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		12/01/2011	Paydown		89,892	89,892	85,847	86,642	0	3,250	0	3,250	0	89,892	0	0	0	3,220	01/01/2030
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2011	Paydown		110,260	110,260	113,566	113,382	0	(3,122)	0	(3,122)	0	110,260	0	0	0	2,214	05/01/2020
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2011	Various		441,465	441,465	445,686	442,806	0	(1,342)	0	(1,342)	0	441,465	0	0	0	32,898	08/28/2014
37185L-AA-0	GENESIS ENERGY 7.875% 12/15/18		11/10/2011	Tax Free Exchange		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	30,800	12/15/2018
37247D-AE-6	GENWORTH FINANCIAL 5.750% 06/15/14		02/14/2011	Various		3,090,000	3,000,000	3,045,390	3,018,518	0	(802)	0	(802)	0	3,017,716	0	72,284	72,284	29,708	06/15/2014
37247D-AK-2	GENWORTH FINANCIAL 6.515% 05/22/18		02/15/2011	NOMURA SECURITIES INTERNATIONAL		1,980,000	2,000,000	1,982,360	1,985,748	0	109	0	109	0	1,985,857	0	(5,857)	(5,857)	31,127	05/22/2018
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15/16		06/27/2011	Various		56,768	50,000	50,435	50,368	0	(37)	0	(37)	0	50,331	0	6,437	6,437	2,801	05/15/2015
382550-AZ-4	GOODYEAR TIRE & RUBBER 10.500% 05/15/16		05/27/2011	Call	110.5000	22,100	20,000	19,169	19,305	0	43	0	43	0	19,348	0	2,752	2,752	1,120	05/15/2016
393505-LV-2	GREEN TREE FINANCIAL CORP SER 1996-2 CL A4 7.200% 04/15/27		12/15/2011	Paydown		82,438	82,438	82,399	82,436	0	2	0	2	0	82,438	0	0	0	3,141	01/15/2012
404119-AH-2	HCA INC 6.750% 07/15/13		01/25/2011	JP MORGAN SEC HI-YIELD		338,813	325,000	286,000	298,498	0	663	0	663	0	299,162	0	39,651	39,651	11,761	07/15/2013
404119-BA-6	HCA INC 9.625% 11/15/16		07/27/2011	JP MORGAN SEC HI-YIELD		17,120	16,000	17,040	16,835	0	(110)	0	(110)	0	16,725	0	395	395	1,087	11/15/2014
40429X-DP-8	HSBC FINANCE CORP 5.625% 06/15/20		06/15/2011	Call	100.0000	3,000,000	3,000,000	2,997,500	2,998,137	0	100	0	100	0	2,998,236	0	1,764	1,764	84,375	06/15/2020
421946-AE-4	HEALTHCARE REALTY TRUST 8.125% 05/01/11		03/28/2011	Call	100.7116	2,014,231	2,000,000	1,989,680	1,998,775	0	588	0	588	0	1,999,363	0	14,868	14,868	66,354	05/01/2011
431318-AC-8	HILCORP ENERGY 7.750% 11/01/15		06/28/2011	BARCLAYS		383,160	372,000	347,670	353,152	0	1,469	0	1,469	0	354,621	0	28,539	28,539	19,220	11/01/2015
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	06/01/2014
45072P-AB-8	IASIS HEALTHCARE 8.750% 06/15/14		04/19/2011	BANK of AMERICA SEC		259,398	254,000	256,999	254,918	0	(213)	0	(213)	0	254,705	0	4,692	4,692	8,026	06/15/2014
45660N-IM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		12/01/2011	Paydown		301,629	301,629	295,691	298,983	0	2,646	0	2,646	0	301,629	0	0	0	14,993	04/01/2014
45661T-AD-3	INERGY LP/ FIN 8.250% 03/01/16		02/02/2011	TENDER OFFER		313,500	300,000	305,815	303,626	0	(68)	0	(68)	0	303,558	0	9,942	9,942	10,381	03/01/2014
45661T-AJ-0	INERGY LP/ FIN 7.000% 10/01/18		06/02/2011	Tax Free Exchange		176,000	176,000	176,000	176,000	0	0	0	0	0	176,000	0	0	0	8,384	10/01/2018
459745-FX-8	INTL LEASE FIN 8.750% 03/15/17		02/01/2011	GOLDMAN SACHS		293,625	261,000	257,618	257,835	0	51	0	51	0	257,885	0	35,740	35,740	8,818	03/15/2017
462613-AD-2	IPALCO ENTERPRISES INC 8.625% 11/14/11		05/18/2011	TENDER OFFER		51,959	50,000	56,000	50,948	0	(405)	0	(405)	0	50,542	0	1,416	1,416	2,192	11/14/2011
46625H-HR-4	JP MORGAN CHASE & CO 3.400% 06/24/15		02/17/2011	JP MORGAN SEC FIXED INC		5,051,150	5,000,000	5,097,650	5,089,753	0	(2,828)	0	(2,828)	0	5,086,925	0	(35,775)	(35,775)	27,861	06/24/2015
46629P-AB-4	JPIMCC 2006-LDP9 A2 5.134% 05/15/47		12/01/2011	Paydown		359,150	359,150	384,235	382,979	0	(23,828)	0	(23,828)	0	359,150	0	0	0	11,211	06/01/2016
478366-AQ-0	JOHNSON CONTROLS 5.250% 01/15/11		01/15/2011	Maturity		500,000	500,000	499,935	499,975	0	25	0	25	0	500,000	0	0	0	13,125	01/15/2011
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		09/29/2011	Redemption		1,412	1,412	1,412	1,412	0	0	0	0	0	1,412	0	0	0	80	03/29/2021
491674-BD-8	KU ENERGY CORP 3.250% 11/01/20		07/07/2011	Tax Free Exchange		996,388	1,000,000	996,220	996,236	0	152	0	152	0	996,388	0	0	0	20,854	11/01/2020
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		11/30/2011	Various		174,625	174,625	179,373	177,298	0	(2,673)	0	(2,673)	0	174,625	0	0	0	4,273	04/30/2018
50075N-AH-7	KRAFT FOODS INC 6.250% 06/01/12		12/05/2011	CORTVIEW CAPITAL SECURITIES LL		2,050,020	2,000,000	1,999,200	1,999,733	0	149	0	149	0	1,999,882	0	50,138	50,138	127,431	06/01/2012
513075-AM-3	LAMAR MEDIA CORP 6.625% 08/15/15		03/22/2011	BARCLAYS		55,215	54,000	48,330	50,040	0	165	0	165	0	50,206	0	5,009	5,009	2,186	08/15/2015
52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		12/11/2011	Paydown		229,818	229,818	229,998	229,742	0	76	0	76	0	229,818	0	0	0	4,582	01/11/2012

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

CUSIP Identifi- cation	Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						

52989L-AD-1	LIBBEY GLASS INC 10.00% 02/15/15 MARKWEST ENERGY PART/FIN 8.750% 04/15/18		01/26/2011	Tax Free Exchange		259,663	250,000	261,250	259,833	0	(169)	0	(169)	0	259,663	0	0	0	11,181	02/15/2014
570506-AH-8	MARKWEST ENERGY PART/FIN 6.750% 11/01/20		03/10/2011	TENDER OFFER		249,760	224,000	155,680	162,896	0	947	0	947	0	163,843	0	85,918	85,918	7,894	04/15/2018
570506-AM-7	MASTR 2004-10 CL 4A4 5.500% 11/25/34		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
57643M-HD-9	STEERS News America - STEERS 7.090% 10/17/18		12/01/2011	Paydown Redemption	100.0000	79,507	79,507	69,966	71,716	0	7,791	0	7,791	0	79,507	0	0	0	2,832	09/01/2034
58501W-BE-0	MERCURY GENERAL CORP 7.250% 08/15/11		10/17/2011	Redemption	100.0000	271,831	271,831	271,831	271,831	0	0	0	0	0	271,831	0	0	0	14,972	10/17/2018
589400-AA-8	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		08/15/2011	Maturity Redemption	500,000	500,000	538,300	504,622	504,622	0	(4,622)	0	(4,622)	0	500,000	0	0	0	36,250	08/15/2011
60040#-AA-0	MOHAWK INDUSTRIES INC 7.200% 04/15/12		12/30/2011	Redemption	100.0000	106,740	106,740	106,740	106,740	0	0	0	0	0	106,740	0	0	0	4,267	06/30/2027
608190-AF-1	MORGAN STANLEY DEAN WITTER 5.569% 06/01/11		04/28/2011	BANK of AMERICA SEC		2,719,470	2,588,000	2,614,661	2,586,135	0	612	0	612	0	2,586,746	0	132,724	132,724	102,485	04/15/2012
61745E-SQ-5	MUNI CORRECTIONS FINANCE 8.470% 08/01/16		06/01/2011	Maturity		2,000,000	2,000,000	1,998,000	1,999,836	0	164	0	164	0	2,000,000	0	0	0	34,436	06/01/2011
62621D-AA-8	NBC UNIVERSAL 5.150% 04/30/20		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
62875U-AA-3	NBTY INC 9.000% 10/01/18		08/25/2011	Tax Free Exchange		998,536	1,000,000	998,450	998,457	0	79	0	79	0	998,536	0	0	0	42,201	04/30/2020
628782-AG-9	NATL CITY BK OF KENTUCKY 6.300% 02/15/11		07/27/2011	Tax Free Exchange		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	11,100	10/01/2018
63537Q-AA-0	NAVISTAR FINANCIAL CORP 8.250% 11/01/21		02/15/2011	Maturity	1,000,000	1,000,000	935,560	998,697	998,697	0	1,303	0	1,303	0	1,000,000	0	0	0	31,500	02/15/2011
63934E-AM-0			05/13/2011	BANK of AMERICA SEC JP MORGAN SEC HI-YIELD		65,785	59,000	56,834	56,950	0	51	0	51	0	57,002	0	8,783	8,783	2,664	11/01/2021
65332V-BH-5	NEXTEL COMMUNICATIONS 6.875% 10/31/13 NORTH AMERICAN ENERGY AL 10.875% 06/01/16		03/16/2011			118,975	118,000	101,185	107,984	0	482	0	482	0	108,466	0	10,509	10,509	2,645	10/31/2013
65684R-AA-4			12/02/2011	Tax Free Exchange		83,535	85,000	83,078	83,298	0	237	0	237	0	83,535	0	0	0	9,269	06/01/2016
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	2,008,485	0	(8,485)	0	(8,485)	0	2,000,000	0	0	0	82,553	07/08/2011
665501-AD-4	NORTHERN NAT GAS 7.000% 06/01/11		06/01/2011	Maturity	2,000,000	2,000,000	2,121,740	2,007,148	2,007,148	0	(7,148)	0	(7,148)	0	2,000,000	0	0	0	70,000	06/01/2011
674599-BY-0	02/01/21		01/20/2011	FTN FINANCIAL SECURITIES		3,009,270	3,000,000	2,999,310	2,999,264	0	(56)	0	(56)	0	2,999,208	0	10,062	10,062	13,325	02/01/2021
681936-AW-0	OMEGA HEALTHCARE 6.750% 10/15/22		07/14/2011	Tax Free Exchange	123,771	123,771	125,000	123,730	123,730	0	42	0	42	0	6,563	0	0	0	6,563	10/15/2022
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	10/12/2011	Redemption	100.0000	63,795	63,795	63,795	63,795	0	0	0	0	0	63,795	0	0	0	2,384	07/12/2016
693320-AK-9	PHH CORP 9.250% 03/01/16		03/31/2011	Tax Free Exchange		46,184	46,000	46,203	46,190	0	(7)	0	(7)	0	46,184	0	0	0	2,718	03/01/2016
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
693492-AC-4	PINAFORE LLC/INC 9.000% 10/01/18		11/23/2011	Tax Free Exchange	104,000	104,000	104,000	104,000	104,000	0	0	0	0	0	104,000	0	0	0	10,790	10/01/2018
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
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		12/30/2011	Redemption	100.0000	171,000	171,000	169,290	169,594	0	1,406	0	1,406	0	171,000	0	0	0	10,920	12/30/2015
711030-AC-0	PEOPLES ENERGY CORP 6.900% 01/15/11		01/15/2011	Maturity		1,000,000	1,000,000	1,051,070	1,000,227	0	(227)	0	(227)	0	1,000,000	0	0	0	34,500	01/15/2011
716495-AL-0	PETROHAWK ENERGY CORP 7.250% 08/15/18		05/25/2011	CREDIT AGRICOLE SECURITIES		265,655	250,000	252,500	252,489	0	(160)	0	(160)	0	252,329	0	13,326	13,326	14,039	08/15/2016
743410-AN-2	PROLOGIS TRUST 5.625% 11/15/16		06/09/2011	Tax Free Exchange		916,772	2,000,000	760,919	873,485	0	43,287	0	43,287	0	63,750	0	0	0	63,750	11/15/2016
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		12/12/2011	Redemption	100.0000	312,009	312,009	304,839	273,545	0	38,464	0	38,464	0	312,009	0	0	0	7,395	05/12/2015
74531E-AG-7	PUGET SOUND ENERGY INC 7.690% 02/01/11		02/01/2011	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	48,703	02/01/2011
74734*-AD-0	QINETIQ NORTH AMERICA INC 7.620% 02/05/19	E	02/16/2011	STONE CASTLE SECURITIES		1,634,700	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	134,700	134,700	42,228	02/05/2019
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
74971X-AA-5	RRI ENERGY, INC. 6.750% 12/15/14		01/03/2011	Call 102.2500		166,668	163,000	161,734	162,062	0	0	0	0	0	162,063	0	4,605	4,605	550	12/15/2014
758351-AC-3	REINSURANCE GRP OF AMER 6.750% 12/15/11		12/15/2011	Maturity	2,000,000	2,000,000	2,098,620	2,018,743	2,018,743	0	(18,743)	0	(18,743)	0	2,000,000	0	0	0	135,000	12/15/2011
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	1,505,689	0	(5,689)	0	(5,689)	0	1,500,000	0	0	0	101,250	08/15/2011
78355H-JG-5	RYDER SYSTEM INC 5.000% 04/01/11		04/01/2011	Maturity	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	04/01/2011
78365H-JJ-9	RYDER SYSTEM INC 5.950% 05/02/11		05/02/2011	Maturity	451,000	451,000	450,175	450,849	450,849	0	151	0	151	0	451,000	0	0	0	13,417	05/02/2011
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		12/01/2011	Paydown	445,512	445,512	438,602	438,904	438,904	0	6,608	0	6,608	0	445,512	0	0	0	12,026	12/01/2029
800907-AJ-6	SANMINA-SCI CORP 6.750% 03/01/13		04/14/2011	WELLS FARGO		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,069	03/01/2013

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
814138-AK-9	PROLOGIS TRUST SECURITY CAP 7.625% 07/01/17		06/09/2011	Various		2,891,224	5,690,000	2,548,551	2,795,667	0	95,557	0	95,557	0	2,891,224	0	0	0	407,349	07/01/2017
81683R-AQ-7	SEMINOLE TRIBE FLORIDA 7.750% 10/01/17		04/20/2011	BANK of AMERICA SEC		80,438	75,000	75,000	75,000	0	0	0	75,000	0	75,000	0	5,438	5,438	2,696	10/01/2017
817565-BA-1	SERVICE CORP INTL 6.750% 04/01/16		06/21/2011	STIFEL NICHOLAS		214,020	200,000	197,875	198,640	0	97	0	97	0	198,737	0	15,283	15,283	9,863	04/01/2016
81775#-AA-7	SES Global SA Sr Note 5.290% 09/30/13	E	09/30/2011	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
827065-AB-9	SILICON VALLEY BANK 6.050% 06/01/17		05/03/2011	TENDER OFFER		3,374,400	3,000,000	2,993,430	2,995,244	0	209	0	209	0	2,995,453	0	378,947	378,947	76,633	06/01/2017
828690-AA-5	SIMMONS BEDDING CO 11.250% 07/15/15		01/31/2011	PRINCERIDGE GROUP LLC		62,785	58,000	62,418	61,664	0	(158)	0	(158)	0	61,506	0	1,279	1,279	3,589	01/20/2012
828807-AH-0	SIMON PROPERTY GROUP INC 7.750% 01/20/11		01/20/2011	Maturity		685,000	685,000	725,073	685,713	0	(713)	0	(713)	0	685,000	0	0	0	26,544	01/20/2011
83427B-AB-2	SOLO CUP COMPANY 10.500% 11/01/13		03/22/2011	Various		260,710	250,000	261,250	259,718	0	(1,583)	0	(1,583)	0	258,135	0	2,575	2,575	10,327	05/01/2012
844741-AR-9	SOUTHWEST AIR 7.220% 07/01/13		01/01/2011	100.0000		40,542	40,542	41,097	40,709	0	(168)	0	(168)	0	40,542	0	0	0	1,464	07/01/2013
84474W-AA-8	SOUTHWEST AIRLINES CO 6.530% 07/02/19		01/02/2011	100.0000		37,862	37,862	38,269	38,103	0	(242)	0	(242)	0	37,862	0	0	0	1,236	07/02/2019
852061-AF-7	SPRINT CORP NEXTEL 8.375% 08/15/17		11/08/2011	CREDIT SUISSE FIRST BOSTON		157,810	172,000	190,490	190,106	0	(1,979)	0	(1,979)	0	188,127	0	(30,317)	(30,317)	17,966	08/15/2017
860370-AF-2	STEWART ENTERPRISES INC 6.250% 02/15/13		04/04/2011	BANK of AMERICA SEC		50,125	50,000	50,000	50,000	0	0	0	0	0	50,000	0	125	125	2,014	02/15/2013
87305N-AF-5	TTX CORP TTX 1st Sec Bk Utah 45-B Well 7.060% 07/02/17		01/05/2011	Redemption		3,850	3,850	3,850	3,850	0	0	0	0	0	3,850	0	0	0	136	07/02/2017
87317#-AA-1	TXU RAILCAR 2005 5.350% 01/02/26		01/02/2011	Redemption		35,616	35,616	35,616	35,616	0	0	0	0	0	35,616	0	0	0	953	01/02/2026
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
879369-E@-1	TELEFLEX INC 6.660% 07/08/11		03/16/2011	Redemption		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	30,057	07/08/2011
880314-AA-7	TENASKA WASHINGTON PART 6.790% 09/23/11		09/23/2011	Redemption		211,640	211,640	211,640	211,640	0	0	0	0	0	211,640	0	0	0	10,778	09/23/2011
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		12/30/2011	Various		110,366	110,366	110,248	110,225	0	141	0	141	0	110,366	0	0	0	4,075	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		12/30/2011	Redemption		59,462	59,462	59,285	59,293	0	170	0	170	0	59,462	0	0	0	2,276	03/30/2023
882491-AP-8	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/28/2011	Tax Free Exchange		101,072	100,000	101,125	101,069	0	3	0	3	0	101,072	0	0	0	4,317	08/15/2018
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		03/30/2011	Call	105.0000	12,600	12,000	11,642	11,650	0	11	0	11	0	11,661	0	939	939	765	09/01/2017
893647-AN-7	TRANSIDGM INC 7.750% 12/15/18		09/21/2011	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	29,816	12/15/2018
901109-AA-6	TUTOR PERINI CORP 7.625% 11/01/18		06/16/2011	Tax Free Exchange		205,341	200,000	205,750	205,698	0	(357)	0	(357)	0	205,341	0	0	0	9,997	11/01/2016
90338W-AG-8	US ONCOLOGY INC 10.750% 08/15/14		02/17/2011	Call	103.5830	25,896	25,000	26,813	25,508	0	(32)	0	(32)	0	25,476	0	420	420	1,359	08/15/2012
90783Q-AA-4	UNION PACIFIC CORP 5.214% 09/30/14		04/28/2011	PIPER JAFFRAY		1,995,096	1,850,000	1,860,545	1,854,525	0	(326)	0	(326)	0	1,854,199	0	140,896	140,896	57,072	09/30/2014
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		11/18/2011	BARCLAYS		4,090	4,000	4,068	4,040	0	(8)	0	(8)	0	4,032	0	58	58	291	12/15/2014
911358-AF-6	UNITED REFINING CO 10.500% 08/15/12		02/25/2011	Various		327,887	326,000	336,561	324,298	0	176	0	176	0	324,475	0	3,412	3,412	18,281	08/15/2012
913903-AM-2	UNIVERSAL HEALTH SERVICES 6.750% 11/15/11		11/15/2011	Maturity		1,000,000	1,000,000	1,066,940	1,008,138	0	(8,138)	0	(8,138)	0	1,000,000	0	0	0	67,500	11/15/2011
918866-AR-5	VALASSIS COMMUNICATION 8.250% 03/01/15		01/28/2011	TENDER OFFER		31,350	30,000	26,110	27,396	0	40	0	40	0	27,435	0	3,915	3,915	1,011	03/01/2015
922122-AB-2	VARCO INTERNATIONAL INC 7.250% 05/01/11		05/01/2011	Maturity		500,000	500,000	537,500	502,514	0	(2,514)	0	(2,514)	0	500,000	0	0	0	18,125	05/01/2011
92343V-AB-0	VERIZON COMMUNICATIONS 5.350% 02/15/11		02/15/2011	Maturity		2,000,000	2,000,000	1,947,900	1,998,128	0	1,872	0	1,872	0	2,000,000	0	0	0	53,500	02/15/2011
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		10/30/2011	Redemption		61,808	61,808	62,365	62,351	0	(542)	0	(542)	0	61,808	0	0	0	1,975	04/30/2024
930059-AB-6	WADDELL & REED FINANCIAL 5.600% 01/15/11		01/15/2011	100.0000																
934548-AE-8	WARNER MUSIC GROUP 7.375% 04/15/14		07/21/2011	Maturity		2,000,000	2,000,000	1,999,300	1,999,881	0	119	0	119	0	2,000,000	0	0	0	56,000	01/15/2011
948741-AD-5	WEINGARTEN REALTY INVST 7.000% 07/15/11		07/15/2011	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
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		12/10/2011	Maturity		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
94980D-AA-6	WEST CORP 8.625% 10/01/18		08/26/2011	Redemption		61,808	61,808	62,365	62,351	0	(542)	0	(542)	0	61,808	0	0	0	1,975	04/30/2024
952355-AG-0	WFMBS 2003-M A1 4.680% 12/25/33		12/01/2011	100.0000		55,633	55,633	55,633	55,633	0	0	0	0	0	55,633	0	0	0	2,212	01/10/2024
97381W-AD-6	WINDSTREAM CORP 8.625% 08/01/16		03/30/2011	Paydown		329,573	329,573	338,637	338,486	0	(8,913)	0	(8,913)	0	329,573	0	0	0	7,668	11/01/2033
976657-AC-0	WISCONSIN ENERGY CORP 6.500% 04/01/11		04/01/2011	Tax Free Exchange		308,807	304,000	309,558	309,330	0	(524)	0	(524)	0	308,807	0	0	0	23,380	10/01/2038
				Various		554,600	522,000	530,850	530,398	0	(189)	0	(189)	0	530,209	0	24,391	24,391	26,512	08/01/2016
				Maturity		2,000,000	2,000,000	1,996,645	1,999,337	0	663	0	663	0	2,000,000	0	0	0	65,000	04/01/2011

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
374826-AD-7	GIBSON ENERGY ULC 11.750% 05/27/14	A	06/15/2011	TENDER OFFER		28,279	25,000	24,426	24,487	0	59	0	59	0	24,546	0	3,733	3,733	2,083	05/27/2014
65333N-AB-6	NORBORD INC 7.250% 07/01/12	A	04/28/2011	HONG KONG SHANGHAI BK		2,105,000	2,000,000	2,071,000	2,022,871	0	(5,230)	0	(5,230)	0	2,017,641	0	87,359	87,359	121,639	07/01/2012
67000X-AG-1	NOVELIS INC 8.375% 12/15/17	A	04/14/2011	Tax Free Exchange		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,722	12/15/2017
878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	03/25/2011	CITIGROUP GLOBAL MKTS		236,800	185,000	175,637	176,428	0	153	0	153	0	176,581	0	60,219	60,219	7,458	05/15/2019
87971K-AH-0	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	04/04/2011	Tax Free Exchange		249,730	253,000	249,754	249,727	0	3	0	3	0	249,730	0	0	0	8,618	12/15/2018
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	L	09/03/2011	100.0000		57,470	57,470	57,470	57,470	0	0	0	0	0	57,470	0	0	0	2,124	03/03/2024
10510#-AA-8	Brambles Ind Ltd PRIVATE PLACEMENT 5.390% 08/04/11	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
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2011	100.0000		520,000	520,000	519,100	519,217	0	783	0	783	0	520,000	0	0	0	23,097	06/15/2019
39843#-AA-3	GRIFOLS, INC. PRIVATE PLACEMENT 6.420% 10/07/16	R	06/02/2011	Call	120.4243	1,445,092	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	245,092	245,092	50,076	10/07/2016
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/01/2011	Redemption		122,000	122,000	127,429	126,795	0	(4,795)	0	(4,795)	0	122,000	0	0	0	4,392	06/01/2025
639365-AB-1	NAVIOS MARITIME 9.500% 12/15/14	F	01/13/2011	GLEACHER & CO SEC INC		276,479	263,000	273,208	272,717	0	(248)	0	(248)	0	272,469	0	4,010	4,010	2,360	12/15/2012
654902-AB-1	NOKIA 5.375% 05/15/19	F	04/12/2011	BARCLAYS		3,050,370	3,000,000	3,005,810	3,004,894	0	(90)	0	(90)	0	3,004,804	0	45,566	45,566	67,188	05/15/2019
693309-AA-4	PE PAPER ESCROW 12.000% 08/01/14	F	04/07/2011	BARCLAYS		23,150	20,000	19,019	19,231	0	44	0	44	0	19,275	0	3,875	3,875	1,673	08/01/2014
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
878520-AA-3	TECHNICOLOR A1 PP 9.350% 05/26/16	F	02/11/2011	BARCLAYS		340,640	340,640	340,640	340,640	0	0	0	0	0	340,640	0	0	0	4,601	05/26/2016
878520-AB-1	TECHNICOLOR A2 PP 9.350% 05/26/17	F	02/11/2011	BARCLAYS		729,943	729,943	729,943	729,943	0	0	0	0	0	729,943	0	0	0	9,858	05/26/2017
92769V-AA-7	VIRGIN MEDIA FINANCE PLC 9.500% 08/15/16	F	04/06/2011	CREDIT SUISSE FIRST BOSTON		278,770	244,000	244,166	244,198	0	(24)	0	(24)	0	244,174	0	34,596	34,596	15,196	08/15/2016
92857W-AT-7	VODAFONE GROUP PLC 4.150% 06/10/14	F	01/14/2011	BANK of AMERICA SEC		3,186,960	3,000,000	2,991,840	2,994,137	0	38	0	38	0	2,994,174	0	192,786	192,786	13,833	06/10/2014
G1846#-AD-9	CAPITA HOLDINGS LTD 6.510% 09/13/18	F	03/04/2011	STONE CASTLE SECURITIES		2,175,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	175,400	175,400	66,547	09/13/2018
G3157#-AA-2	EUROPEAN METALS 3.870% 12/17/19	R	12/17/2011	Redemption		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	12,900	12/17/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						137,588,831	138,862,931	134,576,384	134,003,522	0	28,285	0	28,285	0	134,031,808	0	3,557,019	3,557,019	4,946,040	XXX
19784A-AA-1	COLUMBIA FINANCIAL TR I 8.000% 08/15/34		05/26/2011	SANDLER O'NEILL		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	63,556	08/15/2034
745332-BY-1	PUGET SOUND ENERGY INC SER A 6.974% 06/01/67		06/14/2011	JEFFERIES & CO 1		84,245	83,000	63,910	63,932	0	9	0	9	0	63,941	0	20,304	20,304	3,151	06/01/2067
4899999. Subtotal - Bonds - Hybrid Securities						1,084,245	1,083,000	1,063,910	1,063,932	0	9	0	9	0	1,063,941	0	20,304	20,304	66,707	XXX
8399997. Total - Bonds - Part 4						193,067,162	193,798,031	189,534,846	188,984,283	0	57,931	0	57,931	0	189,042,214	0	4,024,944	4,024,944	6,469,575	XXX
8399998. Total - Bonds - Part 5						34,651,540	34,514,890	34,280,681		0	(42,764)	0	(42,764)	0	34,237,914	0	413,626	413,626	621,465	XXX
8399999. Total - Bonds						227,718,702	228,312,921	223,815,527	188,984,283	0	15,167	0	15,167	0	223,280,128	0	4,438,570	4,438,570	7,091,040	XXX
36186R-20-9	GMAC Preferred Blocker INC		01/20/2011	CREDIT SUISSE FIRST BOSTON	401.000	376,933	0.00	261,697	261,697	0	0	0	0	0	261,697	0	115,236	115,236	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						376,933	XXX	261,697	261,697	0	0	0	0	0	261,697	0	115,236	115,236	0	XXX
8999997. Total - Preferred Stocks - Part 4						376,933	XXX	261,697	261,697	0	0	0	0	0	261,697	0	115,236	115,236	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						376,933	XXX	261,697	261,697	0	0	0	0	0	261,697	0	115,236	115,236	0	XXX
31339*-10-7	PHLB		07/01/2011	CALLED	596.000	59,600		59,600	59,600	0	0	0	0	0	59,600	0	0	0	377	
F9062J-13-2	TECHNICOLOR SA	F	01/14/2011	Tax Free Exchange	11,590.000	55,981		55,981	55,169	811	0	0	811	0	55,981	0	0	0	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						115,581	XXX	115,581	114,769	811	0	0	811	0	115,581	0	0	0	377	XXX
52055#-10-1	LLIA		08/30/2011	Adjustment To Book Value	100.000	49,791		93,585	49,791	0	0	0	0	0	49,791	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						49,791	XXX	93,585	49,791	0	0	0	0	0	49,791	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						165,372	XXX	209,166	164,560	811	0	0	811	0	165,372	0	0	0	377	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						165,372	XXX	209,166	164,560	811	0	0	811	0	165,372	0	0	0	377	XXX
9899999. Total - Preferred and Common Stocks						542,305	XXX	470,863	426,257	811	0	0	811	0	427,069	0	115,236	115,236	377	XXX
9999999 - Totals						228,261,007	XXX	224,286,390	189,410,540	811	15,167	0	15,978	0	223,707,197	0	4,553,806	4,553,806	7,091,417	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/03/2011	BANK of AMERICA SEC	11/01/2011	Paydown	139,526	142,972	139,526	139,526	0	(3,446)	0	(3,446)	0	0	0	0	1,994	122
36297E-ZY-4	G2 #710059 4.500% 11/20/60		10/01/2011	Interest Capitalization	11/01/2011	Paydown	170	170	170	170	0	0	0	0	0	0	0	0	1	0
0599999. Subtotal - Bonds - U.S. Governments							139,696	143,142	139,696	139,696	0	(3,446)	0	(3,446)	0	0	0	0	1,995	122
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		07/21/2011	CREDIT SUISSE FIRST BOSTON	12/01/2011	Paydown	379,878	380,160	379,878	379,878	0	(282)	0	(282)	0	0	0	0	2,675	475
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		01/12/2011	JEFFERIES & CO 1	12/01/2011	Paydown	237,526	240,143	237,526	237,526	0	(2,616)	0	(2,616)	0	0	0	0	4,192	335
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		01/24/2011	MIZUHO SECURITIES USA INC	12/01/2011	Paydown	76,278	79,556	76,278	76,278	0	(3,278)	0	(3,278)	0	0	0	0	1,582	257
3199999. Subtotal - Bonds - U.S. Special Revenues							693,682	699,859	693,682	693,682	0	(6,176)	0	(6,176)	0	0	0	0	8,449	1,067
014477-AL-7	ALERIS INTL INC 7.625% 02/15/18		02/25/2011	Various	10/14/2011	Tax Free Exchange	295,000	297,650	297,401	297,401	0	(249)	0	(249)	0	0	0	0	15,308	306
	ARAMARK HOLDINGS CORP 8.625% 05/01/16																			
03852U-AA-4	BCRR 2010-LEAF 4A 4.230% 04/22/36		06/22/2011	GOLDMAN SACHS	10/27/2011	BARCLAYS	250,000	254,688	261,875	254,231	0	(457)	0	(457)	0	0	7,644	7,644	11,560	4,133
055360-AG-6	BASIC ENERGY SERVICES 7.750% 02/15/19		01/13/2011	BARCLAYS	04/22/2011		5,000,000	5,032,813	5,000,000	5,000,000	0	(32,813)	0	(32,813)	0	0	0	0	52,875	15,863
06985P-AG-5	DEL MONTE FOODS (Blue Merger) 7.625%		06/08/2011	BANK of AMERICA SEC	11/15/2011	Tax Free Exchange	195,000	196,950	196,826	196,826	0	(124)	0	(124)	0	0	0	0	11,334	4,954
095699-AA-2	02/15/19		03/08/2011	Various	12/16/2011	Tax Free Exchange	389,000	394,039	393,296	393,296	0	(743)	0	(743)	0	0	0	0	24,718	407
13959R-AA-2	CAPELLA HEALTHCARE 9.250% 07/01/17		07/14/2011	BANK of AMERICA SEC	11/02/2011	Tax Free Exchange	200,000	214,500	213,774	213,774	0	(726)	0	(726)	0	0	0	0	6,218	925
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		05/13/2011	J P MORGAN SEC HI-YIELD	11/03/2011	J P MORGAN SEC HI-YIELD	50,000	50,069	49,000	50,065	0	(4)	0	(4)	0	0	(1,065)	(1,065)	1,692	0
	ELIZABETH ARDEN INC 7.375% 03/15/21																			
28660G-AE-6	ELIZABETH ARDEN INC 7.375% 03/15/21		01/13/2011	J P MORGAN SEC HI-YIELD	03/18/2011	Tax Free Exchange	13,000	13,000	13,000	13,000	0	0	0	0	0	0	0	0	152	0
28660G-AG-1	ELIM RD GENERATING STAT 4.673%		03/18/2011	Tax Free Exchange	03/18/2011	PRINCERIDGE GROUP LLC Redemption 100.0000	13,000	12,992	13,585	12,992	0	0	0	0	0	0	593	593	165	160
28932M-AG-0	01/19/31		01/12/2011	J P MORGAN SEC FIXED INC	07/22/2011		39,512	39,512	39,512	39,512	0	0	0	0	0	0	0	0	923	0
302051-AP-2	EXIDE TECHNOLOGIES 8.625% 02/01/18		07/21/2011	Various	09/19/2011	Tax Free Exchange	172,000	175,960	175,856	175,856	0	(104)	0	(104)	0	0	0	0	9,643	5,724
	JP MORGAN CHASE & CO 3.450% 03/01/16																			
46625H-HX-1	JP MORGAN CHASE & CO 4.350% 08/15/21		02/17/2011	J P MORGAN SEC FIXED INC	10/25/2011	J P MORGAN SEC FIXED INC	5,000,000	4,989,700	5,047,900	4,990,853	0	1,153	0	1,153	0	0	57,047	57,047	116,917	0
46625H-JC-5	08/03/2011		08/03/2011	J P MORGAN SEC FIXED INC	09/19/2011		5,000,000	4,996,750	5,157,350	4,996,571	0	(179)	0	(179)	0	0	160,779	160,779	25,375	0
491674-BD-8	KU ENERGY CORP 3.250% 11/01/20		02/28/2011	SUNTRUST	07/07/2011	Tax Free Exchange	1,000,000	936,230	938,092	938,092	0	1,862	0	1,862	0	0	0	0	20,854	9,660
491674-BF-3	KU ENERGY CORP 5.125% 11/01/40		02/25/2011	Various	07/07/2011	Tax Free Exchange	5,425,000	5,226,953	5,227,794	5,227,794	0	841	0	841	0	0	0	0	178,403	81,865
494368-BG-7	KIMBERLY CLARK 5.300% 03/01/41		01/27/2011	CITIGROUP GLOBAL MKTS	04/07/2011	BARCLAYS	3,000,000	2,973,960	2,972,460	2,973,777	0	(183)	0	(183)	0	0	(1,317)	(1,317)	30,475	0
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		01/26/2011	Tax Free Exchange	03/25/2011	Call 103.0000	32,000	33,237	32,960	33,175	0	(61)	0	(61)	0	0	(215)	(215)	1,956	1,431
55342U-AA-2	NPT OPER PARTNERS 6.875% 05/01/21		04/19/2011	J P MORGAN SEC HI-YIELD	11/17/2011	Tax Free Exchange	310,000	311,563	311,474	311,474	0	(88)	0	(88)	0	0	0	0	11,899	0
628782-AG-9	NBTY INC 9.000% 10/01/18		01/24/2011	BANK of AMERICA SEC	07/27/2011	Tax Free Exchange	250,000	269,375	267,964	267,964	0	(1,411)	0	(1,411)	0	0	0	0	18,500	7,250
681936-AX-8	OMEGA HEALTHCARE 6.750% 10/15/22		07/14/2011	Tax Free Exchange	08/01/2011	DEUTSCHE BANK	22,000	21,784	22,055	21,785	0	1	0	1	0	0	270	270	450	367
68245J-AA-8	ONEBEACON US HOLDINGS 5.875% 05/15/13		03/25/2011	Tax Free Exchange	04/21/2011	TENDER OFFER	962,000	965,265	1,034,150	965,192	0	(73)	0	(73)	0	0	68,958	68,958	24,491	20,409
716495-AM-8	PETROHAWK ENERGY CORP 6.250% 06/01/19		05/25/2011	CREDIT AGRICOLE SECURITIES	09/26/2011	Tax Free Exchange	248,000	247,520	247,530	247,530	0	10	0	10	0	0	0	0	5,425	250
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		09/26/2011	Tax Free Exchange	12/07/2011	Various	248,000	247,530	271,560	247,547	0	17	0	17	0	0	24,013	24,013	8,623	5,425
911365-AU-8	NA UNITED RENTALS 9.250% 12/15/19		06/28/2011	WELLS FARGO	07/26/2011	CITIGROUP GLOBAL MKTS	8,000	8,620	8,980	8,613	0	(7)	0	(7)	0	0	367	367	90	33
	BANK OF NOVA SCOTIA 2.150% 08/03/16																			
06415C-AA-7	07/26/2011	A	07/26/2011	BARCLAYS	08/08/2011	SCOTIA	5,000,000	4,997,650	5,094,200	4,997,648	0	(2)	0	(2)	0	0	96,552	96,552	2,389	0
639365-AE-5	NAVIOS MARITIME 8.125% 02/15/19	F	08/05/2011	Various	09/30/2011	Tax Free Exchange	560,000	529,370	529,568	529,568	0	198	0	198	0	0	0	0	30,586	12,740
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							33,681,512	33,437,680	33,818,162	33,404,536	0	(33,142)	0	(33,142)	0	0	413,626	413,626	611,021	171,902
8399998. Total - Bonds							34,514,890	34,280,681	34,651,540	34,237,914	0	(42,764)	0	(42,764)	0	0	413,626	413,626	621,465	173,091
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								34,280,681	34,651,540	34,237,914	0	(42,764)	0	(42,764)	0	0	413,626	413,626	621,465	173,091

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
52055#-10-1	LLIA		.65242		NO	.0	296,297	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	296,297	XXX	XXX
1899999. Total Common Stocks						0	296,297	XXX	XXX
1999999 - Totals						0	296,297	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0

2.Total amount of intangible assets nonadmitted \$ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
38141W-33-1	GOLDMAN SACHS FIN SQ Prime Obligation Fund	462		12/28/2011	GOLDMAN SACHS FINANCIAL	XXX	39,473,380	0	0	0	0	0	39,473,380	0	0	0.062	0.062	MON	5,083	0
8999999. Subtotal - Class One Money Market Mutual Funds							39,473,380	0	0	0	0	XXX	39,473,380	0	0	XXX	XXX	XXX	5,083	0
9199999 - Totals							39,473,380	0	0	0	0	XXX	39,473,380	0	0	XXX	XXX	XXX	5,083	0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (a)
0079999, Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	35,759		35,759	(474,819)	0	0	0	0	0	100/91.8
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	19,466		19,466	(258,482)	0	0	0	0	0	100/91.8
Cliquet	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	0	100/91.8
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	0		0	(85,061)	0	0	0	0	0	100/91.8
Cliquet	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	0	100/91.8
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	0		0	(46,543)	0	0	0	0	0	100/91.8
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	40,143		40,143	(325,356)	0	0	0	0	0	100/89.7
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	34,656		34,656	(280,883)	0	0	0	0	0	100/89.7
Cliquet	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	0	100/89.7
Cliquet	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	0	100/89.7
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	0		0	(38,630)	0	0	0	0	0	100/89.7
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	800,000	1328.010	0	22,892	0	0		0	(22,892)	0	0	0	0	0	100/89.7
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	298,839		298,839	(440,521)	0	0	0	0	0	100/97.9
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	258,456		258,456	(380,991)	0	0	0	0	0	100/97.9
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	4,775,000	1281.870	0	112,690	0	0		0	(112,690)	0	0	0	0	0	100/97.9
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	1,721		1,721	(84,379)	0	0	0	0	0	100/97.9
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	1,104		1,104	(54,137)	0	0	0	0	0	100/97.9
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	4,935		4,935	(46,836)	0	0	0	0	0	100/97.9
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	212,925		212,925	(397,647)	0	0	0	0	0	100/95.1
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	175,165		175,165	(327,128)	0	0	0	0	0	100/95.1
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	214		214	(77,624)	0	0	0	0	0	100/95.1
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	173		173	(62,760)	0	0	0	0	0	100/95.1
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	0		0	(224,900)	0	0	0	0	0	100/95.1
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	326,124		326,124	(528,173)	0	0	0	0	0	100/94.7
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	113,684		113,684	(184,116)	0	0	0	0	0	100/94.7
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	160,191		160,191	(259,437)	0	0	0	0	0	100/94.7
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	516		516	(70,275)	0	0	0	0	0	100/94.7
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	276		276	(37,589)	0	0	0	0	0	100/94.7
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	342		342	(46,577)	0	0	0	0	0	100/94.7
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	0		0	(152,482)	0	0	0	0	0	100/94.7
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	131,434		131,434	(19,044)	0	0	0	0	0	100/95.3
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	316,515		316,515	(45,861)	0	0	0	0	0	100/95.3
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	177,034		177,034	(25,650)	0	0	0	0	0	100/95.3
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	300,421		300,421	(43,529)	0	0	0	0	0	100/95.3
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	13,581		13,581	(29,037)	0	0	0	0	0	100/95.3
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	14,412		14,412	(30,815)	0	0	0	0	0	100/95.3
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	21,895		21,895	(46,815)	0	0	0	0	0	100/95.3
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	3,875,000	1265.420	0	91,062	0	14,338		14,338	(76,725)	0	0	0	0	0	100/95.3
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,925,000	1265.420	0	39,270	0	3,273		3,273	(35,998)	0	0	0	0	0	100/95.3
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	119,788		119,788	(74,672)	0	0	0	0	0	100/95
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	333,898		333,898	(208,142)	0	0	0	0	0	100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	1,600,000	1316.140	0	97,995	0	60,366		60,366	(37,629)	0	0	0	0	0	100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	2,100,000	1316.140	0	129,085	0	79,230		79,230	(49,855)	0	0	0	0	0	100/95
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	8,208		8,208	(64,964)	0	0	0	0	0	100/95
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	7,063		7,063	(56,213)	0	0	0	0	0	100/95
Cliquet	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	5,250,000	1316.140	0	124,350	0	8,925		8,925	(115,425)	0	0	0	0	0	100/95
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	143,582		143,582	30,008	0	0	0	0	0	100/96.9
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	1,037,256		1,037,256	216,781	0	0	0	0	0	100/96.9
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	678,796		678,796	141,865	0	0	0	0	0	100/96.9
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	131,025		131,025	3,590	0	0	0	0	0	100/96.9
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	46,971		46,971	1,287	0	0	0	0	0	100/96.9
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	34,615		34,615	(7,955)	0	0	0	0	0	100/96.9
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	80,510		80,510	(10,790)	0	0	0	0	0	100/96.9
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	268,275		268,275	30,096	0	0	0	0	0	100/94
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	1,012,926		1,012,926	113,631	0	0	0	0	0	100/94
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	1,009,917		1,009,917	113,293	0	0	0	0	0	100/94
Monthly Average	Index/Annuity	N/A	Equity/Index																			

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effective- ness at Inception and at Year-end (a)
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	35,145		35,145	(11,360)	.0	.0	.0	.0		100/94
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	80,475		80,475	(3,915)	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	3,570,000	1200.860	.0	295,280	.0	392,989		392,989	97,709	.0	.0	.0	.0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	3,470,000	1200.860	.0	287,009	.0	381,981		381,981	94,972	.0	.0	.0	.0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	6,765,000	1200.860	.0	559,544	.0	744,698		744,698	185,154	.0	.0	.0	.0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	9,000,000	1200.860	.0	744,404	.0	990,729		990,729	246,325	.0	.0	.0	.0		100/95.1
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	1,790,000	1200.860	.0	87,641	.0	120,098		120,098	32,457	.0	.0	.0	.0		100/95.1
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	1,430,000	1200.860	.0	70,015	.0	95,944		95,944	25,929	.0	.0	.0	.0		100/95.1
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	3,120,000	1200.860	.0	38,064	.0	28,080		28,080	(9,984)	.0	.0	.0	.0		100/95.1
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	4,220,000	1200.860	.0	86,932	.0	88,620		88,620	1,688	.0	.0	.0	.0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	2,430,000	1257.810	.0	204,929	.0	194,661		194,661	(10,269)	.0	.0	.0	.0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	1,725,000	1257.810	.0	145,475	.0	138,185		138,185	(7,289)	.0	.0	.0	.0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	12,985,000	1257.810	.0	1,095,066	.0	1,040,194		1,040,194	(54,872)	.0	.0	.0	.0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	8,210,000	1257.810	.0	692,375	.0	657,681		657,681	(34,694)	.0	.0	.0	.0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	1,395,000	1257.810	.0	70,842	.0	59,629		59,629	(11,213)	.0	.0	.0	.0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	970,000	1257.810	.0	49,259	.0	41,462		41,462	(7,797)	.0	.0	.0	.0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	2,230,000	1257.810	.0	113,246	.0	95,320		95,320	(17,925)	.0	.0	.0	.0		100/95
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	1,015,000	1257.810	.0	9,338	.0	3,350		3,350	(5,989)	.0	.0	.0	.0		100/95
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	1,080,000	1257.810	.0	19,116	.0	12,204		12,204	(6,912)	.0	.0	.0	.0		100/95
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	3,010,000	1257.810	.0	42,441	.0	23,478		23,478	(18,963)	.0	.0	.0	.0		100/95
Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	3,420,000	1257.810	.0	76,950	.0	54,036		54,036	(22,914)	.0	.0	.0	.0		100/95
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	1,100,000	1215.750	.0	93,254	.0	118,453		118,453	25,199	.0	.0	.0	.0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	9,375,000	1215.750	.0	794,775	.0	1,009,540		1,009,540	214,765	.0	.0	.0	.0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	4,800,000	1215.750	.0	406,925	.0	516,884		516,884	109,960	.0	.0	.0	.0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	8,200,000	1215.750	.0	695,163	.0	883,011		883,011	187,848	.0	.0	.0	.0		100/113.3
Averaging call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	2,250,000	1215.750	.0	112,437	.0	161,688		161,688	49,251	.0	.0	.0	.0		100/113.3
Averaging call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	1,025,000	1215.750	.0	51,221	.0	73,658		73,658	22,437	.0	.0	.0	.0		100/113.3
Averaging call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	1,750,000	1215.750	.0	87,451	.0	125,757		125,757	38,306	.0	.0	.0	.0		100/113.3
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	3,250,000	1215.750	.0	41,925	.0	40,625		40,625	(1,300)	.0	.0	.0	.0		100/113.3
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	1,850,000	1215.750	.0	28,305	.0	30,340		30,340	2,035	.0	.0	.0	.0		100/113.3
Cliquet	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	2,500,000	1215.750	.0	50,750	.0	59,750		59,750	9,000	.0	.0	.0	.0		100/113.3
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	08/15/2012	.0	1,000,000	1215.750	.0	97,226	.0	91,763		91,763	(5,463)	.0	.0	.0	.0		100/113.3
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	08/15/2012	.0	1,000,000	1215.750	.0	19,200	.0	23,700		23,700	4,500	.0	.0	.0	.0		100/113.3
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	.0		.0	(8,666)	.0	.0	.0	.0		100/91.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	10,000	1328.010	.0	286	.0	.0		.0	(286)	.0	.0	.0	.0		100/89.7
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	.0		.0	(41,135)	.0	.0	.0	.0		100/97.9
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	.4		.4	(1,320)	.0	.0	.0	.0		100/95.1
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	3,590		3,590	(5,434)	.0	.0	.0	.0		100/94.7
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	.10		.10	(1,307)	.0	.0	.0	.0		100/94.7
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	658		658	(1,429)	.0	.0	.0	.0		100/95.3
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	1,942		1,942	(1,120)	.0	.0	.0	.0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	215,000	1316.140	.0	7,317	.0	881		881	(6,436)	.0	.0	.0	.0		100/95
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	4,494		4,494	.970	.0	.0	.0	.0		100/96.9
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	8,024		8,024	.330	.0	.0	.0	.0		100/96.9
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	3,037		3,037	.366	.0	.0	.0	.0		100/94
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	15,863		15,863	(363)	.0	.0	.0	.0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	55,000	1200.860	.0	4,549	.0	6,098		6,098	1,549	.0	.0	.0	.0		100/95.1
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	175,000	1200.860	.0	8,568	.0	11,831		11,831	3,263	.0	.0	.0	.0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	40,000	1257.810	.0	3,373	.0	3,256		3,256	(118)	.0	.0	.0	.0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	275,000	1257.810	.0	13,965	.0	11,986		11,986	(1,979)	.0	.0	.0	.0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	60,000	1215.750	.0	5,087	.0	6,521		6,521	1,435	.0	.0	.0	.0		100/113.3
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	250,000	1215.750	.0	11,300	.0	18,134		18,134	6,834	.0	.0	.0	.0		100/113.3
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	.0		.0	(1,915)	.0	.0	.0	.0		100/91.8
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	263		263	(15,788)	.0	.0	.0	.0		100/89.7
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	.0		.0	(7,833)	.0	.0	.0	.0		100/89.7
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	4,807		4,807	(8,760)	.0	.0	.0	.0		100/97.9
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	278		278	(12,151)	.0	.0	.0	.0		100/97.9
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	4,521		4,521	(22,778)	.0	.0	.0	.0		100/95.1
Asian Average Call	Index/An																					

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effective- ness at Inception and at Year-end (a)
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	3		3	(13,246)	0	0	0	0	100/94.7	
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	12,560		12,560	(2,825)	0	0	0	0	100/95.3	
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	3,141		3,141	(6,439)	0	0	0	0	100/95.3	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	07/16/2011	07/16/2012	0	525,000	1374.050	0	23,239	0	11,366		11,366	(11,873)	0	0	0	0	100/95	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	07/16/2011	07/16/2012	0	525,000	1354.970	0	11,923	0	557		557	(11,366)	0	0	0	0	100/95	
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	18,009		18,009	3,351	0	0	0	0	100/96.9	
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	16,172		16,172	483	0	0	0	0	100/96.9	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/17/2011	09/17/2012	0	350,000	1269.570	0	24,376	0	25,026		25,026	650	0	0	0	0	100/94	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	0	475,000	1251.430	0	20,162	0	16,186		16,186	(3,976)	0	0	0	0	100/94	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	275,000	1230.880	0	19,935	0	26,109		26,109	6,174	0	0	0	0	100/95.1	
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	110,000	1200.860	0	5,368	0	7,421		7,421	2,053	0	0	0	0	100/95.1	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	225,000	1257.810	0	18,975	0	18,312		18,312	(663)	0	0	0	0	100/95	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	0	250,000	1257.810	0	12,714	0	10,861		10,861	(1,853)	0	0	0	0	100/95	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	125,000	1215.750	0	10,597	0	13,586		13,586	2,989	0	0	0	0	100/113.3	
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	200,000	1252.220	0	9,040	0	11,007		11,007	1,967	0	0	0	0	100/113.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	12,775,000	1333.870	0	617,137	0	6,372		6,372	(610,765)	0	0	0	0	100/91.8	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	7,125,000	1327.400	0	357,576	0	5,571		5,571	(352,005)	0	0	0	0	100/91.8	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	0	5,550,000	1320.920	0	289,264	0	6,542		6,542	(282,722)	0	0	0	0	100/91.8	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	8,575,000	1367.850	0	347,790	0	14,499		14,499	(333,291)	0	0	0	0	100/89.7	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	5,925,000	1353.910	0	263,691	0	16,883		16,883	(246,808)	0	0	0	0	100/89.7	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	0	2,425,000	1361.210	0	102,827	0	5,323		5,323	(97,504)	0	0	0	0	100/89.7	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	9,250,000	1320.330	0	502,031	0	144,655		144,655	(357,376)	0	0	0	0	100/97.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	6,050,000	1307.510	0	351,584	0	117,012		117,012	(234,572)	0	0	0	0	100/97.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	4,975,000	1320.330	0	270,011	0	77,801		77,801	(192,210)	0	0	0	0	100/97.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	1,550,000	1313.920	0	87,060	0	27,020		27,020	(60,040)	0	0	0	0	100/97.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	0	925,000	1301.100	0	55,601	0	19,761		19,761	(35,840)	0	0	0	0	100/97.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	10,475,000	1359.270	0	503,523	0	119,457		119,457	(384,066)	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	4,500,000	1359.270	0	216,310	0	51,318		51,318	(164,992)	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	1,775,000	1339.480	0	95,593	0	28,137		28,137	(67,456)	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	7,975,000	1346.070	0	413,668	0	113,802		113,802	(299,866)	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	0	2,150,000	1352.670	0	107,375	0	27,493		27,493	(79,882)	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	825,000	1362.710	0	41,223	0	12,329		12,329	(28,894)	0	0	0	0	100/94.7	
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	163,051		163,051	(417,721)	0	0	0	0	100/94.7	
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	60,765		60,765	(155,672)	0	0	0	0	100/94.7	
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	13,571		13,571	(26,834)	0	0	0	0	100/94.7	
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	87,315		87,315	(187,714)	0	0	0	0	100/94.7	
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	310,990		310,990	(78,196)	0	0	0	0	100/95.3	
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	133,282		133,282	(33,512)	0	0	0	0	100/95.3	
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	323,593		323,593	(64,772)	0	0	0	0	100/95.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,100,000	1297.060	0	56,412	0	46,060		46,060	(10,352)	0	0	0	0	100/95.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/16/2011	07/16/2012	0	6,000,000	1355.620	0	295,288	0	158,578		158,578	(136,710)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/16/2011	07/16/2012	0	9,000,000	1342.460	0	477,039	0	272,157		272,157	(204,882)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/16/2011	07/16/2012	0	2,475,000	1349.040	0	126,429	0	70,041		70,041	(56,388)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	0	6,900,000	1240.620	0	556,858	0	556,858		556,858	99,539	0	0	0	0	100/96.9	
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	860,467		860,467	166,277	0	0	0	0	100/96.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	0	1,500,000	1234.600	0	102,266	0	125,681		125,681	23,415	0	0	0	0	100/96.9	
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	98,865		98,865	6,529	0	0	0	0	100/94	
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	1,475,766		1,475,766	128,050	0	0	0	0	100/94	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	0	1,275,000	1239.340	0	100,553	0	108,915		108,915	8,362	0	0	0	0	100/94	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,415,000	1236.890	0	99,863	0	129,934		129,934	30,071	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	2,495,000	1222.480	0	187,745	0	246,996		246,996	59,251	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	12,920,000	1224.880	0	961,936	0	1,266,543		1,266,543	304,607	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,710,000	1230.880	0	132,964	0	162,297		162,297	38,333	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	4,750,000	1295.540	0	242,735	0	311,058		311,058	(31,677)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	780,000	1280.450	0	59,941	0	56,209		56,209	(3,732)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	6,025,000	1282.970	0	458,195	0	425,547		425,547	(32,648)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	1,900,000	1289.260	0	140,755	0	129,264		129,264	(11,491)	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	950,000	1252.220	0	68,974	0	86,156		86,156	17,181						

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effective- ness at Inception and at Year-end (a)	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	2,650,000	1246.140	0	197,507	0	248,038		248,038	50,531	0	0	0	0	0	100/113.3	
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											0	34,964,300	0	26,003,623	XXX	26,003,623	(8,960,679)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											0	34,964,300	0	26,003,623	XXX	26,003,623	(8,960,679)	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											0	34,964,300	0	26,003,623	XXX	26,003,623	(8,960,679)	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											0	34,964,300	0	26,003,623	XXX	26,003,623	(8,960,679)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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	(2,000)		(2,000)	542,320	0	0	0	0	0	100/91.8	
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	(34)		(34)	230,005	0	0	0	0	0	100/91.8	
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	(434)		(434)	215,570	0	0	0	0	0	100/91.8	
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	(6,300)		(6,300)	286,610	0	0	0	0	0	100/89.7	
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	(3,353)		(3,353)	177,388	0	0	0	0	0	100/89.7	
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	(681)		(681)	59,951	0	0	0	0	0	100/89.7	
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	(111,158)		(111,158)	340,923	0	0	0	0	0	100/97.9	
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	(56,019)		(56,019)	205,420	0	0	0	0	0	100/97.9	
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	(50,152)		(50,152)	176,079	0	0	0	0	0	100/97.9	
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	(9,219)		(9,219)	48,546	0	0	0	0	0	100/97.9	
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	(6,219)		(6,219)	28,570	0	0	0	0	0	100/97.9	
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	(93,532)		(93,532)	356,569	0	0	0	0	0	100/95.1	
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	(33,649)		(33,649)	144,411	0	0	0	0	0	100/95.1	
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	(9,507)		(9,507)	47,391	0	0	0	0	0	100/95.1	
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	(61,326)		(61,326)	250,262	0	0	0	0	0	100/95.1	
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	(10,464)		(10,464)	57,566	0	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	0	825,000	1415.890	0	(26,372)	0	(5,304)		(5,304)	21,068	0	0	0	0	0	100/94.7	
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	(131,444)		(131,444)	388,953	0	0	0	0	0	100/94.7	
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	(41,360)		(41,360)	137,277	0	0	0	0	0	100/94.7	
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	(5,210)		(5,210)	18,995	0	0	0	0	0	100/94.7	
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	(49,504)		(49,504)	157,685	0	0	0	0	0	100/94.7	
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	(286,080)		(286,080)	70,819	0	0	0	0	0	100/95.3	
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	(107,935)		(107,935)	30,171	0	0	0	0	0	100/95.3	
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	(234,608)		(234,608)	58,127	0	0	0	0	0	100/95.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	0	1,100,000	1347.670	0	(36,502)	0	(27,312)		(27,312)	9,190	0	0	0	0	0	100/95.3	
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	(146,285)		(146,285)	129,803	0	0	0	0	0	100/95	
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	(183,888)		(183,888)	176,151	0	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	0	2,475,000	1401.690	0	(80,889)	0	(38,594)		(38,594)	42,295	0	0	0	0	0	100/95	
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	(532,724)		(532,724)	(101,625)	0	0	0	0	0	100/96.9	
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	(705,805)		(705,805)	(144,275)	0	0	0	0	0	100/96.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	0	1,500,000	1282.780	0	(73,466)	0	(91,125)		(91,125)	(17,659)	0	0	0	0	0	100/96.9	
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	(93,936)		(93,936)	(6,880)	0	0	0	0	0	100/94	
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	(1,249,330)		(1,249,330)	(106,717)	0	0	0	0	0	100/94	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	0	1,275,000	1281.660	0	(78,496)	0	(84,230)		(84,230)	(5,734)	0	0	0	0	0	100/94	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,415,000	1242.890	0	(95,194)	0	(125,631)		(125,631)	(30,437)	0	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	2,495,000	1259.100	0	(148,574)	0	(200,980)		(200,980)	(52,406)	0	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	12,920,000	1248.890	0	(823,692)	0	(1,108,341)		(1,108,341)	(284,649)	0	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,710,000	1272.910	0	(94,210)	0	(127,105)		(127,105)	(32,895)	0	0	0	0	0	100/95.1	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	4,750,000	1301.830	0	(328,485)	0	(299,160)		(299,160)	29,325	0	0	0	0	0	100/95	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	11/15/20																		

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effective- ness at Inception and at Year-end (a)
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	4,025,000	1261.340	.0	(267,250)	.0	(349,183)		(349,183)	(81,933)	.0	.0	.0	.0	100/113.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	2,650,000	1285.660	.0	(152,722)	.0	(201,258)		(201,258)	(48,536)	.0	.0	.0	.0	100/113.3	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	270,000	1395.380	.0	(917)	.0	.0		.0	917	.0	.0	.0	.0	100/91.8	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	10,000	1430.930	.0	(4)	.0	.0		.0	4	.0	.0	.0	.0	100/89.7	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	40,000	1420.640	.0	(128)	.0	.0		.0	128	.0	.0	.0	.0	100/95.1	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	150,000	1419.210	.0	(4,239)	.0	(962)		(962)	3,277	.0	.0	.0	.0	100/94.7	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	40,000	1441.810	.0	(69)	.0	.0		.0	69	.0	.0	.0	.0	100/94.7	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	60,000	1372.350	.0	(143)	.0	(6)		(6)	137	.0	.0	.0	.0	100/95.3	
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	(768)		(768)	714	.0	.0	.0	.0	100/95	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	215,000	1406.950	.0	(1,017)	.0	(17)		(17)	1,000	.0	.0	.0	.0	100/95	
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	(2,731)		(2,731)	(656)	.0	.0	.0	.0	100/96.9	
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	(1,762)		(1,762)	108	.0	.0	.0	.0	100/96.9	
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	(1,982)		(1,982)	(220)	.0	.0	.0	.0	100/94	
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	(5,412)		(5,412)	1,244	.0	.0	.0	.0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	55,000	1269.910	.0	(2,943)	.0	(4,187)		(4,187)	(1,244)	.0	.0	.0	.0	100/95.1	
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	175,000	1278.320	.0	(3,248)	.0	(5,480)		(5,480)	(2,232)	.0	.0	.0	.0	100/95.1	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	40,000	1330.130	.0	(2,165)	.0	(2,098)		(2,098)	67	.0	.0	.0	.0	100/95	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	275,000	1339.570	.0	(5,303)	.0	(4,802)		(4,802)	501	.0	.0	.0	.0	100/95	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	60,000	1282.620	.0	(3,347)	.0	(4,656)		(4,656)	(1,309)	.0	.0	.0	.0	100/113.3	
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	100/91.8	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	475,000	1454.170	.0	(8,356)	.0	(31)		(31)	8,325	.0	.0	.0	.0	100/89.7	
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	100/89.7	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/15/2011	03/15/2012	.0	225,000	1360.710	.0	(8,504)	.0	(1,512)		(1,512)	6,992	.0	.0	.0	.0	100/97.9	
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	.0		.0	1,542	.0	.0	.0	.0	100/97.9	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	680,000	1449.670	.0	(15,535)	.0	(1,440)		(1,440)	14,095	.0	.0	.0	.0	100/95.1	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012	.0	325,000	1420.640	.0	(1,100)	.0	.0		.0	1,100	.0	.0	.0	.0	100/95.1	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	300,000	1415.890	.0	(9,590)	.0	(2,007)		(2,007)	7,583	.0	.0	.0	.0	100/94.7	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	.0	650,000	1454.440	.0	(2,069)	.0	.0		.0	2,069	.0	.0	.0	.0	100/94.7	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	300,000	1347.670	.0	(9,955)	.0	(7,446)		(7,446)	2,509	.0	.0	.0	.0	100/95.3	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012	.0	275,000	1338.180	.0	(2,678)	.0	(236)		(236)	2,442	.0	.0	.0	.0	100/95.3	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1441.170	.0	(12,582)	.0	(4,866)		(4,866)	7,716	.0	.0	.0	.0	100/95	
Asian Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012	.0	525,000	1440.520	.0	(1,108)	.0	(4)		(4)	1,104	.0	.0	.0	.0	100/95	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	215,000	1282.780	.0	(10,530)	.0	(13,046)		(13,046)	(2,516)	.0	.0	.0	.0	100/96.9	
Asian Average	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012	.0	325,000	1303.860	.0	(3,859)	.0	(3,544)		(3,544)	315	.0	.0	.0	.0	100/96.9	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	350,000	1330.020	.0	(16,816)	.0	(16,236)		(16,236)	580	.0	.0	.0	.0	100/94	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012	.0	475,000	1330.020	.0	(8,524)	.0	(4,925)		(4,925)	3,599	.0	.0	.0	.0	100/94	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	275,000	1272.910	.0	(15,150)	.0	(20,468)		(20,468)	(5,318)	.0	.0	.0	.0	100/95.1	
Asian Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	.0	110,000	1278.320	.0	(2,024)	.0	(3,434)		(3,434)	(1,410)	.0	.0	.0	.0	100/95.1	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	.0	225,000	1330.130	.0	(12,180)	.0	(11,804)		(11,804)	376	.0	.0	.0	.0	100/95	
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	.0	250,000	1339.570	.0	(4,839)	.0	(4,344)		(4,344)	494	.0	.0	.0	.0	100/95	
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	.0	125,000	1282.620	.0	(6,972)	.0	(9,699)		(9,699)	(2,727)	.0	.0	.0	.0	100/113.3	
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	8,450,000	1350.710	.0	(839)	.0	(839)		(839)	327,219	.0	.0	.0	.0	100/91.8	
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	(12)		(12)	131,196	.0	.0	.0	.0	100/91.8	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	01/18/2011	01/17/2012	.0	2,650,000	1356.530	.0	30,206	.0	.0		.0	30,206	.0	.0	.0	.0	100/91.8	
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	4,928	.0	.0	.0	.0	100/91.8	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	6,950,000	1384.450	.0	(218,854)	.0	(5,147)		(5,147)	213,707	.0	.0	.0	.0	100/89.7	
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	02/15/2011	02/15/2012	.0	6,000,000	1413.670	.0												

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effective-ness at Inception and at Year-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	(42,931)		(42,931)	154,194	0	0	0	0		100/94.7
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	0		0	17,686	0	0	0	0		100/94.7
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	0		0	9,115	0	0	0	0		100/94.7
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	0		0	2,459	0	0	0	0		100/94.7
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	(87,889)		(87,889)	17,754	0	0	0	0		100/95.3
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	(184,931)		(184,931)	41,745	0	0	0	0		100/95.3
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	(101,397)		(101,397)	22,747	0	0	0	0		100/95.3
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	(129,636)		(129,636)	47,434	0	0	0	0		100/95.3
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	(1,317)		(1,317)	12,758	0	0	0	0		100/95.3
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	(996)		(996)	11,601	0	0	0	0		100/95.3
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	(173)		(173)	4,547	0	0	0	0		100/95.3
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	(80,381)		(80,381)	61,692	0	0	0	0		100/95
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	(158,257)		(158,257)	145,718	0	0	0	0		100/95
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	(34,796)		(34,796)	29,119	0	0	0	0		100/95
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	(30,989)		(30,989)	30,754	0	0	0	0		100/95
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	(675)		(675)	24,552	0	0	0	0		100/95
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	(127)		(127)	8,419	0	0	0	0		100/95
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	(112,987)		(112,987)	(25,078)	0	0	0	0		100/96.9
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	(751,105)		(751,105)	(168,412)	0	0	0	0		100/96.9
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	(407,146)		(407,146)	(90,946)	0	0	0	0		100/96.9
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	(61,312)		(61,312)	4,113	0	0	0	0		100/96.9
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	(9,959)		(9,959)	1,145	0	0	0	0		100/96.9
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	(227,658)		(227,658)	(25,591)	0	0	0	0		100/94
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	(774,571)		(774,571)	(78,286)	0	0	0	0		100/94
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	(652,212)		(652,212)	(60,709)	0	0	0	0		100/94
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	(97,974)		(97,974)	122,178	0	0	0	0		100/94
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	(38,425)		(38,425)	10,577	0	0	0	0		100/94
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	3,570,000	1229.680	0	(247,799)	0	(336,328)		(336,328)	(88,529)	0	0	0	0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	3,470,000	1246.490	0	(216,915)	0	(295,947)		(295,947)	(79,032)	0	0	0	0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	6,765,000	1239.290	0	(442,509)	0	(601,017)		(601,017)	(158,508)	0	0	0	0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	9,000,000	1269.910	0	(481,604)	0	(673,202)		(673,202)	(191,598)	0	0	0	0		100/95.1
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,790,000	1244.690	0	(53,989)	0	(79,846)		(79,846)	(25,857)	0	0	0	0		100/95.1
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012	0	1,430,000	1278.320	0	(26,534)	0	(43,714)		(43,714)	(17,180)	0	0	0	0		100/95.1
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	2,430,000	1314.410	0	(146,123)	0	(137,818)		(137,818)	8,305	0	0	0	0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	1,725,000	1277.310	0	(129,950)	0	(123,675)		(123,675)	6,275	0	0	0	0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	12,985,000	1298.060	0	(866,530)	0	(822,487)		(822,487)	44,043	0	0	0	0		100/95
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012	0	8,210,000	1330.130	0	(444,433)	0	(420,451)		(420,451)	23,982	0	0	0	0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	0	1,395,000	1299.950	0	(45,593)	0	(38,825)		(38,825)	6,768	0	0	0	0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	0	970,000	1312.530	0	(27,240)	0	(23,314)		(23,314)	3,927	0	0	0	0		100/95
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012	0	2,230,000	1339.570	0	(43,001)	0	(37,440)		(37,440)	5,561	0	0	0	0		100/95
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	1,100,000	1244.320	0	(78,184)	0	(102,999)		(102,999)	(24,815)	0	0	0	0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	9,375,000	1252.220	0	(635,400)	0	(837,363)		(837,363)	(201,964)	0	0	0	0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	4,800,000	1258.910	0	(312,365)	0	(414,157)		(414,157)	(101,793)	0	0	0	0		100/113.3
Vanilla call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	8,200,000	1282.620	0	(457,363)	0	(625,412)		(625,412)	(168,049)	0	0	0	0		100/113.3
Averaging call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	2,250,000	1254.050	0	(74,412)	0	(120,466)		(120,466)	(46,054)	0	0	0	0		100/113.3
Averaging call spread	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012	0	1,025,000	1262.560	0	(30,619)	0	(51,294)	</								

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effective- ness at Inception and at Year-end (a)
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(23,498,102)	0	(18,070,340)	XXX	(18,070,340)	5,427,760	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										0	11,466,198	0	7,933,283	XXX	7,933,283	(3,532,919)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	11,466,198	0	7,933,283	XXX	7,933,283	(3,532,919)	0	0	0	0	XXX	XXX

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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Monthly Average	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	260,000	1136.030	4,488	0	5,378	0	5,378	0	0	0	0	890	0	0	100/108.9
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/04/2011	03/04/2011	Maturity	0	700,000	1133.250	20,094	0	28,265	0	28,265	0	0	0	0	8,171	0	0	100/99.3
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/27/2010	03/04/2011	03/04/2011	Maturity	0	175,000	1133.250	5,024	0	7,066	0	7,066	0	0	0	2,042	0	0	100/99.3	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	40,000	1211.570	59	0	0	0	0	0	0	0	(59)	0	0	100/105.2	
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	50,000	1136.940	2,327	0	3,430	0	3,430	0	0	0	1,103	0	0	100/104	
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	60,000	1115.230	4,548	0	5,040	0	5,040	0	0	0	491	0	0	100/102.7	
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	200,000	1096.480	22,962	0	25,137	0	25,137	0	0	0	2,775	0	0	100/101.6	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011	08/15/2011	Maturity	0	175,000	1079.380	24,746	0	28,668	0	28,668	0	0	0	3,922	0	0	100/98.2	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	250,000	1125.070	27,107	0	0	0	0	0	0	0	(27,107)	0	0	100/107.4	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	150,000	1176.190	11,445	0	11,358	0	11,358	0	0	0	(87)	0	0	100/96.8	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	11/15/2011	Maturity	0	250,000	1197.750	17,505	0	15,135	0	15,135	0	0	0	(12,370)	0	0	100/101.8	
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	250,000	1235.230	13,828	0	6,762	0	6,762	0	0	0	(7,066)	0	0	100/114.9	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	60,000	1136.030	1,036	0	1,241	0	1,241	0	0	0	205	0	0	100/108.9	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	01/15/2010	01/18/2011	01/18/2011	Maturity	0	40,000	1164.430	3,278	0	4,598	0	4,598	0	0	0	1,320	0	0	100/108.9	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	02/16/2010	02/15/2011	02/15/2011	Maturity	0	475,000	1135.930	54,020	0	83,331	0	83,331	0	0	0	29,311	0	0	100/102.4	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	02/16/2010	02/15/2011	02/15/2011	Maturity	0	350,000	1094.870	23,485	0	26,678	0	26,678	0	0	0	3,193	0	0	100/102.4	
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	500,000	1173.520	3,759	0	7,120	0	7,120	0	0	0	3,361	0	0	100/99.3	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	250,000	1179.270	20,055	0	22,294	0	22,294	0	0	0	2,239	0	0	100/99.3	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	725,000	1254.080	28,634	0	39,251	0	39,251	0	0	0	10,617	0	0	100/105.2	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	550,000	1235.900	38	0	0	0	0	0	0	0	(38)	0	0	100/105.2	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	225,000	1165.360	23,015	0	32,477	0	32,477	0	0	0	9,462	0	0	100/104	
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	560,000	1159.680	16,556	0	27,223	0	27,223	0	0	0	10,667	0	0	100/104	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	240,000	1143.110	30,054	0	26,321	0	26,321	0	0	0	(3,733)	0	0	100/102.7	
Asian Average Call	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	225,000	1115.230	17,048	0	18,900	0	18,900	0	0	0	1,852	0	0	100/102.7	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	525,000	1144.180	69,282	0	82,335	0	82,335	0	0	0	13,053	0	0	100/101.6	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	500,000	1128.280	42,273	0	48,341	0	48,341	0	0	0	6,068	0	0	100/101.6	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/16/2010	08/15/2011	08/15/2011	Maturity	0	425,000	1079.380	60,107	0	69,622	0	69,622	0	0	0	9,515	0	0	100/98.2	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	450,000	1164.450	35,045	0	39,497	0	39,497	0	0	0	4,452	0	0	100/107.4	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	400,000	1181.320	45,311	0	9,880	0	9,880	0	0	0	(35,431)	0	0	100/107.4	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	225,000	1205.590	22,155	0	0	0	0	0	0	0	(22,155)	0	0	100/96.8	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	150,000	1176.190	11,210	0	11,358	0	11,358	0	0	0	148	0	0	100/96.8	
Point to Point Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	0	400,000	1127.690	35,517	0	10,059	0	10,059	0	0	0	(25,458)	0	0	100/101.8	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	11/15/2011	Maturity	0	300,000	1197.750	20,471	0	18,162	0	18,162	0	0	0	(2,309)	0	0	100/101.8	
Asian Average Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	500,000	1281.540	16,876	0	0	0	0	0	0	0	(16,876)	0	0	100/114.9	
Point to Point Call	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	160,000	1271.000	11,531	0	0	0	0	0	0	0	(11,531)	0	0	100/114.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	15,200,000	1170.110	1,184,629	0	1,671,274	0	1,671,274	0	0	0	486,645	0	0	100/108.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	7,450,000	1158.750	650,973	0	893,644	0	893,644	0	0	0	242,671	0	0	100/108.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	01/15/2010	01/18/2011	01/18/2011	Maturity	0	6,925,000	1164.430	572,230	0	796,044	0	796,044	0	0	0	223,814	0	0	100/108.9	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/15/2011	Maturity	0	10,725,000	1127.720	1,298,748	0	1,962,015	0	1,962,015	0	0	0	663,267	0	0	100/102.4	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/15/2011	Maturity	0	8,125,000	1116.770	1,058,145	0	1,567,625	0	1,567,625	0	0	0	509,480	0	0	100/102.4	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/15/2011	Maturity	0	2,475,000	1122.240	310,971	0	465,147	0	465,147	0	0	0	154,176	0	0	100/102.4	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	16,150,000	1185.030	1,283,650	0	1,359,367	0	1,359,367	0	0	0	75,717	0	0	100/99.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	6,600,000	1173.520	574,039	0	621,559	0	621,559	0	0	0	47,520	0	0	100/99.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	1,650,000	1179.270	137,271	0	147,143	0	147,143	0	0	0	9,872	0	0	100/99.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	1,000,000	1167.770	90,822	0	99,173	0	99,173	0	0	0	8,351	0	0	100/99.3	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	13,300,000	1248.020	657,355	0	786,582	0	786,582	0	0	0	129,227	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	8,150,000	1235.900	449,097	0	563,525	0	563,525	0	0	0	114,428	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	4,425,000	1248.020	218,706	0	261,700	0	261,700	0	0	0	42,994	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	2,275,000	1241.960	118,810	0	145,924	0	145,924	0	0	0	27,114	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	1,825,000	1229.850	105,963	0	135,301	0	135,301	0	0	0	29,338	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	04/15/2011	04/15/2011	Maturity	0	1,600,000	1262.000	73,837	0	81,172	0	81,172	0	0	0	7,335	0	0	100/105.2	
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	05/17/2010	05/16/2011	05/16/2011	Maturity	0	13,250,000	1171.050	1,346,432	0											

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	9,275,000	1272.290	669,124	0	0	0	0	0	0	0	0	669,124	0	0	100/114.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	5,725,000	1259.320	444,531	0	0	0	0	0	0	0	0	444,531	0	0	100/114.9
vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	3,550,000	1266.110	265,323	0	0	0	0	0	0	0	0	265,323	0	0	100/114.9
Clquet	Index/Annuity	N/A	Equity/Index	Barclay	01/15/2010	01/18/2011	01/18/2011	Maturity	0	3,600,000	1136.030	7,920	0	14,114	0	14,114	0	0	0	0	6,194	0	0	100/108.9
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	3,500,000	1136.030	373,073	0	489,833	0	489,833	0	0	0	0	116,760	0	0	100/108.9
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	1,525,000	1136.030	162,553	0	213,427	0	213,427	0	0	0	50,874	0	0	100/108.9	
Monthly Average	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	1,500,000	1136.030	26,821	0	31,027	0	31,027	0	0	0	4,206	0	0	100/108.9	
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/15/2011	Maturity	0	2,950,000	1094.870	440,899	0	628,168	0	628,168	0	0	0	0	187,269	0	0	100/102.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/15/2011	Maturity	0	2,899,576	1094.870	433,363	0	617,431	0	617,431	0	0	0	0	184,068	0	0	100/102.4
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	02/16/2010	02/15/2011	02/15/2011	Maturity	0	1,675,000	1094.870	54,438	0	104,941	0	104,941	0	0	0	0	50,503	0	0	100/102.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	02/16/2010	02/15/2011	02/15/2011	Maturity	0	1,325,000	1094.870	90,525	0	101,558	0	101,558	0	0	0	0	11,033	0	0	100/102.4
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	4,900,000	1150.510	496,647	0	559,459	0	559,459	0	0	0	0	62,812	0	0	100/99.3
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	3,800,000	1150.510	385,155	0	433,866	0	433,866	0	0	0	0	48,711	0	0	100/99.3
Clquet	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	2,575,000	1150.510	51,757	0	13,926	0	13,926	0	0	0	0	(37,831)	0	0	100/99.3
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	2,200,000	1150.510	54,271	0	75,327	0	75,327	0	0	0	0	21,056	0	0	100/99.3
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	5,025,000	1211.670	69,338	0	445,707	0	445,707	0	0	0	0	376,369	0	0	100/105.2
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	5,000,000	1211.670	309,589	0	27,176	0	27,176	0	0	0	0	1282,413	0	0	100/105.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	3,650,000	1211.670	227,462	0	325,366	0	325,366	0	0	0	0	97,904	0	0	100/105.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	2,160,000	1211.670	3,107	0	0	0	0	0	0	0	0	(13,107)	0	0	100/105.2
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	7,800,000	1136.940	954,426	0	1,320,655	0	1,320,655	0	0	0	0	366,429	0	0	100/104
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	4,850,000	1136.940	593,457	0	821,301	0	821,301	0	0	0	0	227,844	0	0	100/104
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	2,450,000	1136.940	120,720	0	168,100	0	168,100	0	0	0	0	107,104	0	0	100/104
Clquet	Index/Annuity	N/A	Equity/Index	JP Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	2,625,000	1136.940	116,025	0	195,567	0	195,567	0	0	0	0	79,542	0	0	100/104
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	5,000,000	1115.230	725,383	0	673,359	0	673,359	0	0	0	0	(52,024)	0	0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	3,450,000	1115.230	500,514	0	464,618	0	464,618	0	0	0	0	(35,896)	0	0	100/102.7
Clquet	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	3,400,000	1115.230	177,140	0	134,028	0	134,028	0	0	0	0	(43,112)	0	0	100/102.7
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	3,700,000	1115.230	134,658	0	103,700	0	103,700	0	0	0	0	(30,958)	0	0	100/102.7
Monthly Average	Index/Annuity	N/A	Equity/Index	JP Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	1,325,000	1115.230	104,954	0	111,300	0	111,300	0	0	0	0	5,346	0	0	100/102.7
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	06/15/2011	06/15/2011	Maturity	0	1,000,000	1079.380	76,100	0	74,828	0	74,828	0	0	0	0	(1,272)	0	0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	06/30/2011	Sale	0	2,350,000	1329.470	0	141,380	0	115,619	0	115,619	0	0	0	(25,761)	0	0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011	07/15/2011	Maturity	0	1,000,000	1096.480	152,188	0	200,352	0	200,352	0	0	0	0	48,164	0	0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	5,475,000	1096.480	909,381	0	1,096,818	0	1,096,818	0	0	0	0	187,437	0	0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	3,125,000	1096.480	519,053	0	626,037	0	626,037	0	0	0	0	106,994	0	0	100/101.6
Clquet	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	2,525,000	1096.480	161,853	0	205,112	0	205,112	0	0	0	0	43,259	0	0	100/101.6
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	1,375,000	1096.480	150,135	0	172,816	0	172,816	0	0	0	0	22,680	0	0	100/101.6
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	800,000	1096.480	87,351	0	100,547	0	100,547	0	0	0	0	13,196	0	0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/15/2011	08/15/2011	Maturity	0	5,850,000	1079.380	1,084,844	0	678,068	0	678,068	0	0	0	0	406,776	0	0	100/98.2
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/15/2011	08/15/2011	Maturity	0	5,175,000	1079.380	959,670	0	599,830	0	599,830	0	0	0	0	359,840	0	0	100/98.2
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/15/2011	08/15/2011	Maturity	0	4,625,000	1079.380	313,575	0	39,297	0	39,297	0	0	0	0	274,278	0	0	100/98.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/15/2011	08/15/2011	Maturity	0	1,175,000	1079.380	164,257	0	192,484	0	192,484	0	0	0	0	28,227	0	0	100/98.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/15/2011	08/15/2011	Maturity	0	1,075,000	1079.380	159,385	0	176,102	0	176,102	0	0	0	0	16,717	0	0	100/98.2
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	4,625,000	1125.070	244,663	0	0	0	0	0	0	0	0	1244,663	0	0	100/107.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	2,125,000	1125.070	227,748	0	260,893	0	260,893	0	0	0	0	33,145	0	0	100/107.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	1,175,000	1125.070	125,931	0	174,952	0	174,952	0	0	0	0	49,021	0	0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	0	8,475,000	1125.070	1,266,493	0	633,062	0	633,062	0	0	0	0	1633,431	0	0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	0	5,425,000	1125.070	810,705	0	405,234	0	405,234	0	0	0	0	405,471	0	0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	0	7,275,000	1176.190	833,988	0	152,590	0	152,590	0	0	0	0	681,388	0	0	100/96.8
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	0	6,075,000	1176.190	696,423	0	127,420	0	127,420	0	0	0	0	569,003	0	0	100/96.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	1,125,000	1176.190	167,475	0	85,184	0	85,184	0	0	0	0	(82,281)	0	0	100/96.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	1,000,000	1176.190	83,712	0	75,723	0	75,723	0	0	0	0	(17,989)	0	0	100/96.8
Clquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/201																			

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												51,221,760	235,019	41,638,411	0	41,638,411	XXX	0	0	0	(9,818,369)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	15,200,000	1192.830	1,909,288	0	1,367,274	0	1,367,274	0	0	0	0	1,457,986	0	0	100/108.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	0	7,450,000	1211.010	345,837	0	550,944	0	550,944	0	0	0	0	205,107	0	0	100/108.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	01/15/2010	01/18/2011	01/18/2011	Maturity	0	6,925,000	1215.550	299,646	0	484,419	0	484,419	0	0	0	0	184,773	0	0	100/108.9
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/16/2011	Maturity	0	10,725,000	1149.610	1,108,467	0	1,747,515	0	1,747,515	0	0	0	0	639,048	0	0	100/102.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/16/2011	Maturity	0	8,125,000	1169.680	726,092	0	1,189,812	0	1,189,812	0	0	0	0	463,720	0	0	100/102.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/16/2011	Maturity	0	2,475,000	1171.510	214,052	0	353,772	0	353,772	0	0	0	0	139,720	0	0	100/102.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	16,150,000	1209.760	1,039,454	0	1,012,226	0	1,012,226	0	0	0	0	27,228	0	0	100/99.3
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	6,600,000	1228.170	356,894	0	308,054	0	308,054	0	0	0	0	46,840	0	0	100/99.3
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	1,650,000	1231.050	86,702	0	72,883	0	72,883	0	0	0	0	13,819	0	0	100/99.3
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	0	1,000,000	1232.770	51,641	0	42,676	0	42,676	0	0	0	0	8,965	0	0	100/99.3
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	13,300,000	1272.250	520,528	0	520,619	0	520,619	0	0	0	0	(91)	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	8,150,000	1291.640	260,180	0	188,604	0	188,604	0	0	0	0	71,576	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	4,425,000	1278.310	162,795	0	151,082	0	151,082	0	0	0	0	11,713	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	0	2,275,000	1296.490	68,834	0	43,540	0	43,540	0	0	0	0	25,294	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	0	1,825,000	1297.700	154,473	0	133,106	0	133,106	0	0	0	0	21,367	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	1,600,000	1300.660	149,219	0	126,766	0	126,766	0	0	0	0	22,453	0	0	100/105.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	05/17/2010	05/16/2011	05/16/2011	Maturity	0	15,250,000	1196.940	1,185,042	0	1,614,386	0	1,614,386	0	0	0	0	429,344	0	0	100/104
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	4,575,000	1196.630	393,827	0	534,545	0	534,545	0	0	0	0	140,718	0	0	100/104
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	7,225,000	1209.700	567,763	0	761,111	0	761,111	0	0	0	0	193,328	0	0	100/104
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	0	950,000	1216.530	71,080	0	94,369	0	94,369	0	0	0	0	23,309	0	0	100/104
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	9,200,000	1168.200	1,015,422	0	802,009	0	802,009	0	0	0	0	213,413	0	0	100/102.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	7,875,000	1183.260	795,582	0	580,158	0	580,158	0	0	0	0	215,434	0	0	100/102.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	2,375,000	1173.780	253,816	0	195,157	0	195,157	0	0	0	0	58,659	0	0	100/102.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	0	1,200,000	1193.300	113,995	0	77,602	0	77,602	0	0	0	0	36,393	0	0	100/102.7
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011	07/15/2011	Maturity	0	2,000,000	1160.620	245,796	0	283,667	0	283,667	0	0	0	0	37,871	0	0	100/101.6
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	9,000,000	1148.560	1,177,017	0	1,375,511	0	1,375,511	0	0	0	0	198,494	0	0	100/101.6
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	7,575,000	1160.620	930,954	0	1,074,405	0	1,074,405	0	0	0	0	143,451	0	0	100/101.6
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	0	2,625,000	1170.490	306,067	0	348,690	0	348,690	0	0	0	0	42,623	0	0	100/101.6
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011	08/15/2011	Maturity	0	10,050,000	1127.950	1,518,564	0	1,712,656	0	1,712,656	0	0	0	0	805,908	0	0	100/98.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011	08/15/2011	Maturity	0	8,550,000	1139.290	1,225,876	0	1,516,498	0	1,516,498	0	0	0	0	709,378	0	0	100/98.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	08/16/2010	08/15/2011	08/15/2011	Maturity	0	1,750,000	1149.540	238,934	0	89,091	0	89,091	0	0	0	0	149,844	0	0	100/98.2
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	0	1,400,000	1198.200	148,414	0	13,576	0	13,576	0	0	0	0	134,838	0	0	100/107.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	0	17,150,000	1182.450	1,973,979	0	406,413	0	406,413	0	0	0	0	1,567,566	0	0	100/107.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	0	12,200,000	1175.700	1,452,938	0	362,310	0	362,310	0	0	0	0	1,090,628	0	0	100/107.4
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	0	15,625,000	1231.470	1,375,623	0	0	0	0	0	0	0	1,375,623	0	0	100/96.8	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	0	10,525,000	1226.180	954,571	0	0	0	0	0	0	0	954,571	0	0	100/96.8	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	0	1,475,000	1252.640	114,728	0	0	0	0	0	0	0	114,728	0	0	100/96.8	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	0	6,550,000	1246.860	540,742	0	59,881	0	59,881	0	0	0	0	480,861	0	0	100/101.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	0	6,425,000	1253.450	510,681	0	23,388	0	23,388	0	0	0	0	487,293	0	0	100/101.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	0	5,075,000	1294.640	400,572	0	13,432	0	13,432	0	0	0	0	387,140	0	0	100/101.8
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	0	1,925,000	1275.600	134,251	0	0	0	0	0	0	0	134,251	0	0	100/101.8	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	9,275,000	1287.110	615,072	0	0	0	0	0	0	0	615,072	0	0	100/114.9	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	5,725,000	1296.140	360,323	0	0	0	0	0	0	0	360,323	0	0	100/114.9	
Vertical Call Spread	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	0	3,550,000	1315.520	196,231	0	0	0	0	0	0	0	196,231	0	0	100/114.9	
Point to Point	Index/Annuity	N/A	Equity/Index	CBIE	04/27/2010	03/19/2011	03/19/2011	Maturity	600	0	1225,000	35,026	0	37,639	0	37,639	0	0	0	0	(2,614)	0	0	100/99.3
Point to Point	Index/Annuity	N/A	Equity/Index	CBIE	11/18/2010	06/18/2011	06/18/2011	Maturity	300	0	125,000													

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	225,000	1252.840	(16,598)	.0	.0	.0	.0	.0	.0	.0	.0	16,598	.0	.0	100/96.8
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	150,000	1270.870	(3,682)	.0	.0	.0	.0	.0	.0	.0	.0	3,682	.0	.0	100/96.8
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	400,000	1275.600	(26,635)	.0	.0	.0	.0	.0	.0	.0	.0	26,635	.0	.0	100/101.8
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	300,000	1292.970	(7,157)	.0	.0	.0	.0	.0	.0	.0	.0	7,157	.0	.0	100/101.8
Asian Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	500,000	1355.940	(6,207)	.0	.0	.0	.0	.0	.0	.0	.0	6,207	.0	.0	100/114.9
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	160,000	1320.600	(8,374)	.0	.0	.0	.0	.0	.0	.0	.0	8,374	.0	.0	100/114.9
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	.0	3,500,000	1225.210	(113,922)	.0	(215,082)	.0	(215,082)	.0	.0	.0	.0	(101,160)	.0	.0	100/108.9
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	.0	1,525,000	1206.460	(71,530)	.0	(118,877)	.0	(118,877)	.0	.0	.0	.0	(47,347)	.0	.0	100/108.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Paribas	01/15/2010	01/18/2011	01/18/2011	Maturity	.0	1,500,000	1228.620	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	100/108.9
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/16/2011	Maturity	.0	2,950,000	1159.470	(222,824)	.0	(454,118)	.0	(454,118)	.0	.0	.0	.0	(231,294)	.0	.0	100/102.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	02/16/2010	02/15/2011	02/16/2011	Maturity	.0	2,899,576	1180.820	(277,116)	.0	(389,814)	.0	(389,814)	.0	.0	.0	.0	(112,698)	.0	.0	100/102.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	02/16/2010	02/15/2011	02/16/2011	Maturity	.0	1,325,000	1186.840	(290)	.0	.0	.0	.0	.0	.0	.0	.0	290	.0	.0	100/102.4
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	.0	4,900,000	1239.100	(203,245)	.0	(182,156)	.0	(182,156)	.0	.0	.0	.0	21,089	.0	.0	100/99.3
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	.0	3,800,000	1222.990	(194,675)	.0	(194,473)	.0	(194,473)	.0	.0	.0	.0	202	.0	.0	100/99.3
Monthly Average	Index/Annuity	N/A	Equity/Index	J.P. Morgan	03/15/2010	03/15/2011	03/15/2011	Maturity	.0	2,200,000	1232.200	(3)	.0	.0	.0	.0	.0	.0	.0	.0	3	.0	.0	100/99.3
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	04/15/2010	04/15/2011	04/15/2011	Maturity	.0	5,000,000	1284.370	(134,170)	.0	(145,708)	.0	(145,708)	.0	.0	.0	.0	(11,538)	.0	.0	100/105.2
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	.0	3,650,000	1307.390	(70,751)	.0	(37,022)	.0	(37,022)	.0	.0	.0	.0	33,729	.0	.0	100/105.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04/15/2011	04/15/2011	Maturity	.0	2,160,000	1305.570	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	100/105.2
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	.0	7,800,000	1202.310	(609,545)	.0	(872,383)	.0	(872,383)	.0	.0	.0	.0	(262,838)	.0	.0	100/104
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	.0	4,850,000	1226.760	(307,736)	.0	(438,144)	.0	(438,144)	.0	.0	.0	.0	(130,408)	.0	.0	100/104
Monthly Average	Index/Annuity	N/A	Equity/Index	J.P. Morgan	05/17/2010	05/16/2011	05/16/2011	Maturity	.0	2,450,000	1223.350	(8,112)	.0	.0	.0	.0	.0	.0	.0	.0	8,112	.0	.0	100/104
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	.0	5,000,000	1215.240	(505,988)	.0	(390,861)	.0	(390,861)	.0	.0	.0	.0	115,137	.0	.0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	.0	3,450,000	1203.330	(294,187)	.0	(192,077)	.0	(192,077)	.0	.0	.0	.0	102,110	.0	.0	100/102.7
Monthly Average	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	.0	1,700,000	1183.260	(47,936)	.0	.0	.0	.0	.0	.0	.0	.0	47,936	.0	.0	100/102.7
Monthly Average	Index/Annuity	N/A	Equity/Index	J.P. Morgan	06/15/2010	06/15/2011	06/15/2011	Maturity	.0	1,325,000	1208.910	(19,838)	.0	.0	.0	.0	.0	.0	.0	.0	19,838	.0	.0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012	06/30/2011	Sale	.0	2,350,000	1397.270	.0	(82,166)	.0	(82,060)	.0	(82,060)	.0	.0	.0	20,100	.0	.0	100/102.7
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/18/2010	07/15/2011	07/15/2011	Maturity	.0	2,000,000	1181.460	(98,070)	.0	(122,845)	.0	(122,845)	.0	.0	.0	.0	(24,775)	.0	.0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	.0	5,475,000	1152.950	(687,669)	.0	(814,849)	.0	(814,849)	.0	.0	.0	.0	(127,180)	.0	.0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	.0	3,125,000	1181.460	(334,479)	.0	(383,842)	.0	(383,842)	.0	.0	.0	.0	(49,363)	.0	.0	100/101.6
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	.0	1,375,000	1191.870	(49,060)	.0	(53,195)	.0	(53,195)	.0	.0	.0	.0	4,135	.0	.0	100/101.6
Monthly Average	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2010	07/15/2011	07/15/2011	Maturity	.0	800,000	1160.620	(45,477)	.0	(53,750)	.0	(53,750)	.0	.0	.0	.0	(8,273)	.0	.0	100/101.6
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/15/2011	08/15/2011	Maturity	.0	5,850,000	1134.430	(847,429)	.0	(379,710)	.0	(379,710)	.0	.0	.0	.0	467,719	.0	.0	100/98.2
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	08/15/2010	08/15/2011	08/15/2011	Maturity	.0	5,175,000	1161.410	(654,823)	.0	(206,544)	.0	(206,544)	.0	.0	.0	.0	448,279	.0	.0	100/98.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/15/2011	08/15/2011	Maturity	.0	1,175,000	1135.510	(107,779)	.0	(131,382)	.0	(131,382)	.0	.0	.0	.0	(23,603)	.0	.0	100/98.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2010	08/15/2011	08/15/2011	Maturity	.0	1,075,000	1160.870	(81,814)	.0	(94,943)	.0	(94,943)	.0	.0	.0	.0	(13,129)	.0	.0	100/98.2
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	.0	2,125,000	1181.320	(139,458)	.0	(154,649)	.0	(154,649)	.0	.0	.0	.0	(15,191)	.0	.0	100/107.4
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2010	09/15/2011	09/15/2011	Maturity	.0	1,175,000	1215.640	(51,431)	.0	(60,237)	.0	(60,237)	.0	.0	.0	.0	(8,806)	.0	.0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	.0	8,475,000	1178.510	(972,126)	.0	(230,499)	.0	(230,499)	.0	.0	.0	.0	741,627	.0	.0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	09/15/2010	09/15/2011	09/15/2011	Maturity	.0	5,425,000	1209.450	(522,318)	.0	.0	.0	.0	.0	.0	.0	.0	522,318	.0	.0	100/107.4
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	7,275,000	1225.590	(639,380)	.0	.0	.0	.0	.0	.0	.0	.0	639,380	.0	.0	100/96.8
Point to Point	Index/Annuity	N/A	Equity/Index	Paribas	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	6,075,000	1262.640	(421,447)	.0	.0	.0	.0	.0	.0	.0	.0	421,447	.0	.0	100/96.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	1,125,000	1229.710	(48,461)	.0	(33,993)	.0	(33,993)	.0	.0	.0	.0	14,468	.0	.0	100/96.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	10/15/2010	10/15/2011	10/15/2011	Maturity	.0	1,000,000	1270.870	(24,374)	.0	.0	.0	.0	.0	.0	.0	.0	24,374	.0	.0	100/96.8
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	7,075,000	1242.673	(577,341)	.0	(89,431)	.0	(89,431)	.0	.0	.0	.0	487,910	.0	.0	100/101.8
Point to Point	Index/Annuity	N/A	Equity/Index	J.P. Morgan	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	7,000,000	1278.600	(455,023)	.0	.0	.0	.0	.0	.0	.0	.0	455,023	.0	.0	100/101.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	1,850,000	1292.970	(43,995)	.0	.0	.0	.0	.0	.0	.0	.0	43,995	.0	.0	100/101.8
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2010	11/15/2011	11/15/2011	Maturity	.0	1,425,000	1245.060	(61,510)	.0	(29,981)	.0	(29,981)	.0	.0	.0	.0	31,529	.0	.0	100/101.8
Point to Point	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	7,475,000	1317.370	(387,382)	.0	.0	.0	.0	.0	.0	.0	.0	387,382	.0	.0	100/114.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	6,175,000	1280.930	(407,861)	.0	.0	.0	.0	.0	.0	.0	.0	407,861	.0	.0	100/114.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	1,625,000	1330.960	(27,350)	.0	.0	.0	.0	.0	.0	.0	.0	27,350	.0	.0	100/114.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	12/15/2010	12/15/2011	12/15/2011	Maturity	.0	1,050,000	1287.110	(31,598)	.0	.0	.0	.0	.0	.0	.0	.0	31,598	.0	.0	100/114.9
Monthly Average	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2010	04																		

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												14,590,197	79,361	16,537,045	0	16,537,045	XXX	0	0	0	1,867,486	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												14,590,197	79,361	16,537,045	0	16,537,045	XXX	0	0	0	1,867,486	0	0	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

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D

[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

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January.....	9,060,463	4.	April.....	(5,796,305)	7.	July.....	(3,611,386)	10.	October.....	(2,836,572)
2.	February.....	3,601,426	5.	May.....	1,039,391	8.	August.....	4,282,669	11.	November.....	192,365
3.	March.....	(2,135,166)	6.	June.....	1,037,575	9.	September.....	(3,373,654)	12.	December.....	(4,737,318)

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE LAFAYETTE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL			0	.0	0	.0
2. Alaska	AK			0	.0	0	.0
3. Arizona	AZ			0	.0	0	.0
4. Arkansas	AR	B	Protection of policyholders	0	.0	111,033	111,194
5. California	CA			0	.0	0	.0
6. Colorado	CO			0	.0	0	.0
7. Connecticut	CT			0	.0	0	.0
8. Delaware	DE			0	.0	0	.0
9. District of Columbia	DC			0	.0	0	.0
10. Florida	FL			0	.0	0	.0
11. Georgia	GA	B	Protection of policyholders	0	.0	124,731	130,801
12. Hawaii	HI			0	.0	0	.0
13. Idaho	ID			0	.0	0	.0
14. Illinois	IL			0	.0	0	.0
15. Indiana	IN			0	.0	0	.0
16. Iowa	IA			0	.0	0	.0
17. Kansas	KS			0	.0	0	.0
18. Kentucky	KY			0	.0	0	.0
19. Louisiana	LA			0	.0	0	.0
20. Maine	ME			0	.0	0	.0
21. Maryland	MD			0	.0	0	.0
22. Massachusetts	MA			0	.0	0	.0
23. Michigan	MI			0	.0	0	.0
24. Minnesota	MN			0	.0	0	.0
25. Mississippi	MS			0	.0	0	.0
26. Missouri	MO			0	.0	0	.0
27. Montana	MT			0	.0	0	.0
28. Nebraska	NE			0	.0	0	.0
29. Nevada	NV			0	.0	0	.0
30. New Hampshire	NH			0	.0	0	.0
31. New Jersey	NJ			0	.0	0	.0
32. New Mexico	NM	B	Protection of policyholders	0	.0	125,020	125,708
33. New York	NY			0	.0	0	.0
34. North Carolina	NC	B	Protection of policyholders	0	.0	424,085	444,723
35. North Dakota	ND			0	.0	0	.0
36. Ohio	OH	B	Protection of all policyholders	1,509,301	1,650,758	0	.0
37. Oklahoma	OK			0	.0	0	.0
38. Oregon	OR			0	.0	0	.0
39. Pennsylvania	PA			0	.0	0	.0
40. Rhode Island	RI			0	.0	0	.0
41. South Carolina	SC			0	.0	0	.0
42. South Dakota	SD			0	.0	0	.0
43. Tennessee	TN			0	.0	0	.0
44. Texas	TX			0	.0	0	.0
45. Utah	UT			0	.0	0	.0
46. Vermont	VT			0	.0	0	.0
47. Virginia	VA			0	.0	0	.0
48. Washington	WA			0	.0	0	.0
49. West Virginia	WV			0	.0	0	.0
50. Wisconsin	WI			0	.0	0	.0
51. Wyoming	WY			0	.0	0	.0
52. American Samoa	AS			0	.0	0	.0
53. Guam	GU			0	.0	0	.0
54. Puerto Rico	PR			0	.0	0	.0
55. U.S. Virgin Islands	VI			0	.0	0	.0
56. Northern Mariana Islands	MP			0	.0	0	.0
57. Canada	CN			0	.0	0	.0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Subtotal		XXX	XXX	1,509,301	1,650,758	784,869	812,426
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	.0	0	.0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)		XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	11
Exhibit 5 - Aggregate Reserve for Life Contracts	12
Exhibit 5 - Interrogatories	13
Exhibit 5A - Changes in Bases of Valuation During The Year	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 - Deposit-Type Contracts	15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	54
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D	E22
Schedule DB - Verification	SI14
Schedule DL - Part 1	E23
Schedule DL - Part 2	E24
Schedule E - Part 1 - Cash	E25
Schedule E - Part 2 - Cash Equivalents	E26
Schedule E - Part 3 - Special Deposits	E27
Schedule E - Verification Between Years	SI15
Schedule F	36
Schedule H - Accident and Health Exhibit - Part 1	37
Schedule H - Part 2, Part 3 and Part 4	38
Schedule H - Part 5 - Health Claims	39
Schedule S - Part 1 - Section 1	40
Schedule S - Part 1 - Section 2	41
Schedule S - Part 2	42
Schedule S - Part 3 - Section 1	43
Schedule S - Part 3 - Section 2	44
Schedule S - Part 4	45
Schedule S - Part 5	46
Schedule S - Part 6	47
Schedule T - Part 2 Interstate Compact	49
Schedule T - Premiums and Annuity Considerations	48
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	50
Schedule Y - Part 1A - Detail of Insurance Holding Company System	51
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	52
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	53