



LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

NAIC Group Code08360836NAIC Company Code65242Employer's ID Number35-0457540  
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Licensed as business type:Life, Accident & Health [ X ] Fraternal Benefit Societies [ ]

Incorporated/Organized12/26/1905Commenced Business12/26/1905

Statutory Home Office301 East 4th StreetCincinnati, OH, US 45202  
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 BroadwayCincinnati, OH, US 45202513-362-4900  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 BroadwayCincinnati, OH, US 45202  
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202513-362-4900  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.Lafayettelife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402  
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OFFICERS

Chairman of the BoardJohn Finn BarrettSecretary and CounselDonald Joseph Wuebbling  
President & CEOBryan Chalmer Dunn

OTHER  
Karen Ann Chamberlain, Sr VP, Chf Information OffKim Rehling Chiodi, Sr VPMichael Francis Donahue, VP  
Lisa Beth Fangman, Sr VPWade Matthew Fugate, VP, ControllerDaniel Eugene Haneline, VP, Chief Financial Officer  
Daniel Wayne Harris, Sr VP, Chief ActuaryDavid Todd Henderson, Sr VP, Chief Risk OfficerKevin Louis Howard, VP, Deputy Gen Counsel  
Bradley Joseph Hunkler, Sr VPStephen Gale Hussey, Jr. #, Sr VPJay Vincent Johnson, VP, Assistant Treasurer  
Cheryl Ann Jorgenson, VPPhillip Earl King, Sr VP & AuditorLinda Marie Lake, Sr VP  
Roger Michael Lanham, Sr VP, Co-Chief Inv OfficerDaniel Roger Larsen, VP, TaxBruce William Maisel, VP, CCO  
Jonathan David Niemeyer, Sr VP, CAO, & Gen CounselLawrence Robert Silverstein, Sr VP, CMOJames Joseph Vance, Sr VP, Treasurer  
Brendan Matthew White, Sr VP, Co-Chief Inv OfficerAaron Jason Wolf, VP, Chief Underwriter

DIRECTORS OR TRUSTEES  
John Finn BarrettBryan Chalmer DunnJill Tripp McGruder  
Jimmy Joe MillerJonathan David Niemeyer

State ofOhioSS:  
County ofHamilton

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

Bryan Chalmer DunnDonald Joseph WuebblingWade Matthew Fugate  
President & CEOSecretary and CounselVP and Controller

Subscribed and sworn to before me thisa. Is this an original filing? .....Yes [ X ] No [ ]  
24th day of July, 2019b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,698,309,722	0	3,698,309,722	3,736,755,634
2. Stocks:				
2.1 Preferred stocks .....	29,541,856	0	29,541,856	19,541,856
2.2 Common stocks .....	104,339,828	776,507	103,563,321	87,750,744
3. Mortgage loans on real estate:				
3.1 First liens .....	524,289,156	0	524,289,156	513,524,495
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....(5,775,225) ), cash equivalents (\$ .....55,945,650 ) and short-term investments (\$ .....0 ) .....	50,170,425	0	50,170,425	61,923,221
6. Contract loans (including \$ ..... premium notes) .....	613,222,860	0	613,222,860	593,154,410
7. Derivatives .....	51,675,673	0	51,675,673	13,749,930
8. Other invested assets .....	366,508,509	2,084,279	364,424,230	317,571,550
9. Receivables for securities .....	2,639,160	0	2,639,160	1,580,183
10. Securities lending reinvested collateral assets .....	18,135,306	0	18,135,306	15,972,726
11. Aggregate write-ins for invested assets .....	0	0	0	200,000
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	5,458,832,495	2,860,786	5,455,971,709	5,361,724,749
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	52,815,509	0	52,815,509	52,030,526
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	7,550,378	0	7,550,378	9,596,862
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	41,375,273		41,375,273	41,896,469
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	5,153,414	0	5,153,414	3,426,091
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....	95,102	0	95,102	137,552
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	2,264,220	0	2,264,220	7,425,551
18.2 Net deferred tax asset .....	38,824,820	23,214,540	15,610,280	15,535,676
19. Guaranty funds receivable or on deposit .....	1,680,122	0	1,680,122	1,680,122
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....			0	0
24. Health care (\$ ..... ) and other amounts receivable .....	3,713,537	3,713,537	0	0
25. Aggregate write-ins for other than invested assets .....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	5,612,304,870	29,788,863	5,582,516,007	5,493,453,598
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	5,612,304,870	29,788,863	5,582,516,007	5,493,453,598
DETAILS OF WRITE-INS				
1101. Receivable for Collateral on Derivatives .....			0	200,000
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	200,000
2501. ....				
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....4,375,378,902 less \$ ..... included in Line 6.3 (including \$ .....2,490,710 Modco Reserve) .....	4,375,378,902	4,318,801,682
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	322,349	351,326
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	474,431,538	497,564,552
4. Contract claims:		
4.1 Life .....	12,292,624	10,505,884
4.2 Accident and health .....		0
5. Policyholders' dividends/refunds to members \$ .....899,894 and coupons \$ ..... due and unpaid .....	899,894	1,309,943
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....	66,803,318	65,101,141
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	1,367,361	1,124,016
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ .....1,213 assumed and \$ .....3,797,297 ceded .....	3,798,510	4,143,592
9.4 Interest Maintenance Reserve .....	8,469,355	8,092,169
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	504,047	500,698
11. Commissions and expense allowances payable on reinsurance assumed .....	105	175
12. General expenses due or accrued .....	477,467	787,534
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,844,411	2,999,116
15.1 Current federal and foreign income taxes, including \$ .....0 on realized capital gains (losses) .....		0
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	320	
17. Amounts withheld or retained by reporting entity as agent or trustee .....	111,491	172,320
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	2,419,864	5,105,123
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	1,093,738	980,653
22. Borrowed money \$ .....0 and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	79,500,625	64,408,614
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	3,506,902	3,191,896
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	31,947,819	5,826,784
24.09 Payable for securities .....	5,513,394	2,154,556
24.10 Payable for securities lending .....	65,447,667	76,323,775
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	98,181,592	89,622,754
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	5,234,313,293	5,159,068,303
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	5,234,313,293	5,159,068,303
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	135,630,046	121,812,627
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....	345,702,714	331,885,295
38. Totals of Lines 29, 30 and 37 .....	348,202,714	334,385,295
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,582,516,007	5,493,453,598
<b>DETAILS OF WRITE-INS</b>		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property .....	87,368,178	84,945,113
2502. Payable for collateral on Derivatives .....	8,150,000	3,860,000
2503. Outstanding disbursement - death .....	2,172,508	276,151
2598. Summary of remaining write-ins for Line 25 from overflow page .....	490,906	541,490
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	98,181,592	89,622,754
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	282,047,932	274,925,260	575,556,544
2. Considerations for supplementary contracts with life contingencies .....	1,270,825	2,185,537	3,115,098
3. Net investment income .....	110,542,991	104,483,454	214,130,521
4. Amortization of Interest Maintenance Reserve (IMR) .....	192,458	300,441	255,945
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....	49,362	28,354	50,408
7. Reserve adjustments on reinsurance ceded .....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....			
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	643,849	632,614	963,085
9. Totals (Lines 1 to 8.3) .....	394,747,417	382,555,660	794,071,601
10. Death benefits .....	16,760,930	17,448,075	32,121,240
11. Matured endowments (excluding guaranteed annual pure endowments) .....	57,110	62,631	97,277
12. Annuity benefits .....	18,003,863	17,762,741	35,005,242
13. Disability benefits and benefits under accident and health contracts .....	756,471	619,176	1,507,322
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	204,204,756	159,516,900	320,426,319
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	7,291,128	6,570,435	13,745,799
18. Payments on supplementary contracts with life contingencies .....	1,183,213	1,134,873	2,424,138
19. Increase in aggregate reserves for life and accident and health contracts .....	56,548,244	93,890,177	202,307,550
20. Totals (Lines 10 to 19) .....	304,805,715	297,005,008	607,634,887
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	30,018,636	25,797,789	55,584,728
22. Commissions and expense allowances on reinsurance assumed .....	805	1,155	2,065
23. General insurance expenses and fraternal expenses .....	20,693,577	19,300,615	41,370,295
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	4,273,959	4,578,825	8,939,051
25. Increase in loading on deferred and uncollected premiums .....	1,059,770	(202,760)	1,070,459
26. Net transfers to or (from) Separate Accounts net of reinsurance .....			
27. Aggregate write-ins for deductions .....	1,855,958	2,298,742	4,494,178
28. Totals (Lines 20 to 27) .....	362,708,420	348,779,374	719,095,663
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	32,038,997	33,776,286	74,975,938
30. Dividends to policyholders and refunds to members .....	31,836,306	30,671,395	64,215,929
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	202,691	3,104,891	10,760,009
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(3,647,696)	(3,548,010)	(4,763,041)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....	3,850,387	6,652,901	15,523,050
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....2,579,381 (excluding taxes of \$ .....151,424	(2,374,155)	4,321,843	12,725,482
35. Net income (Line 33 plus Line 34) .....	1,476,232	10,974,744	28,248,532
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	334,385,295	317,979,609	317,979,609
37. Net income (Line 35) .....	1,476,232	10,974,744	28,248,532
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....3,711,728	25,508,947	(6,362,261)	(26,340,559)
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	4,038,572	2,673,579	5,755,860
41. Change in nonadmitted assets .....	(2,114,320)	(3,554,416)	(15,260,863)
42. Change in liability for reinsurance in unauthorized and certified companies .....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			(1,320,617)
44. Change in asset valuation reserve .....	(15,092,012)	(3,018,166)	(3,924,050)
45. Change in treasury stock .....			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....			
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....			
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....	0	0	29,247,383
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			
53. Aggregate write-ins for gains and losses in surplus .....	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	13,817,419	713,480	16,405,686
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	348,202,714	318,693,089	334,385,295
DETAILS OF WRITE-INS			
08.301. Pension Administration Fees .....	639,154	627,645	948,798
08.302. Miscellaneous Income .....	4,695	4,969	14,287
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	643,849	632,614	963,085
2701. Benefits for employees and agents not included elsewhere .....	735,478	813,619	1,485,662
2702. Securities lending interest expense .....	665,981	1,393,129	2,646,443
2703. Miscellaneous Expense .....	300,000	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page .....	154,499	91,994	362,073
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	1,855,958	2,298,742	4,494,178
5301. ....			
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	0	0	0



CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	285,070,012	280,446,974	576,463,514
2. Net investment income .....	117,518,607	111,080,047	228,112,057
3. Miscellaneous income .....	735,661	818,267	1,133,222
4. Total (Lines 1 to 3) .....	403,324,280	392,345,288	805,708,793
5. Benefit and loss related payments .....	248,543,137	201,295,240	407,607,445
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	58,304,426	52,898,540	110,028,608
8. Dividends paid to policyholders .....	30,544,178	29,341,349	60,151,087
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (1,441,940) tax on capital gains (losses) .....	(6,078,222)	(3,877,176)	(249,255)
10. Total (Lines 5 through 9) .....	331,313,519	279,657,953	577,537,885
11. Net cash from operations (Line 4 minus Line 10) .....	72,010,761	112,687,335	228,170,908
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	287,172,524	285,605,614	651,861,171
12.2 Stocks .....	4,253,100	7,517,012	22,758,759
12.3 Mortgage loans .....	29,931,926	10,622,922	36,476,804
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	9,197,385	1,495,644	13,470,297
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	7,972	444	63,308
12.7 Miscellaneous proceeds .....	3,558,838	5,911,746	40,007,670
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	334,121,745	311,153,382	764,638,009
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	248,662,322	352,571,424	665,918,517
13.2 Stocks .....	20,717,611	16,445,747	22,465,625
13.3 Mortgage loans .....	40,696,588	21,610,061	94,341,787
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	52,058,016	25,272,003	86,998,741
13.6 Miscellaneous applications .....	15,679,693	22,782,343	30,266,296
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	377,814,230	438,681,578	899,990,966
14. Net increase (or decrease) in contract loans and premium notes .....	20,068,450	26,676,562	53,394,127
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(63,760,935)	(154,204,758)	(188,747,083)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	20,000,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(23,133,014)	24,811,692	6,642,006
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	3,130,390	(11,364,549)	(104,558,258)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(20,002,624)	13,447,143	(77,916,252)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(11,752,798)	(28,070,280)	(38,492,427)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	61,923,221	100,415,648	100,415,648
19.2 End of period (Line 18 plus Line 19.1) .....	50,170,423	72,345,368	61,923,221

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

20.0001. Contribution from The Western & Southern Financial Group in the form of Bonds .....			9,247,383
--	--	--	-----------

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....	219,708,928	217,234,368	437,876,691
3. Ordinary individual annuities .....	70,075,437	71,395,089	152,772,461
4. Credit life (group and individual) .....			0
5. Group life insurance .....	17,350	21,648	44,663
6. Group annuities .....	14,051,290	8,855,122	23,543,118
7. A & H - group .....	90,967		180,602
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	60,393	83,974	155,521
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	304,004,365	297,590,201	614,573,056
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	304,004,365	297,590,201	614,573,056
14. Deposit-type contracts .....	1,240,055,983	1,234,111,426	2,374,210,141
15. Total (Lines 13 and 14)	1,544,060,348	1,531,701,627	2,988,783,197
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Lafayette Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	1,476,232	28,248,532
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	1,476,232	28,248,532
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	348,202,711	334,385,295
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	348,202,711	334,385,295

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

No Change.

C. Accounting Policy

- (2) The Company has not reacquired any SVO Identified Bonds during the reporting period.
- (6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process or the SVO modified filing exempt process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost. .

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2019.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.
- B. Debt Restructuring. None.
- C. Reverse Mortgages. None.
- D. Loan-Backed Securities

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

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2019, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the six month period ended June 30, 2019, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	0	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2019:
- a. The aggregate amount of unrealized losses:

1. Less than 12 Months237,750

2. 12 Months or Longer651,380

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months72,201,108

2. 12 Months or Longer71,179,694
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received
- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$65.4 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	51,675,673	—	51,675,673

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(31,947,819)	—	(31,947,819)

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

O. Structured Notes. No Change.

P. 5\* Securities. No Change.

Q. Short Sales. None.

R. Prepayment Penalty and Acceleration Fees. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$550.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	8,789,526	8,789,526	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,513,074	9,513,074	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	18,302,600	18,302,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	550,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	6,523,078	6,523,078	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,972,522	9,972,522	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	16,495,600	16,495,600	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	570,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	8,789,526	8,789,526	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	610,966,248	587,231,232	409,225,291
2. Current Year General Account Total Collateral Pledged	610,966,248	587,231,232	409,225,291
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	568,531,039	560,603,407	433,656,464

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)  
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)  
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)  
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	611,296,208	592,344,681	446,915,843
2. Current Year General Account Maximum Collateral Pledged	611,296,208	592,344,681	446,915,843
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	564,248,857	564,877,183	445,915,728

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	409,225,291	409,225,291	—	404,862,116
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	409,225,291	409,225,291	—	404,862,116
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	433,656,464	433,656,464	—	428,051,593
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	433,656,464	433,656,464	—	428,051,593

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	446,915,843	446,915,843	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	446,915,843	446,915,843	—
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)			

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2019

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Exchange traded funds	8,599,733	—	—	—	8,599,733
Common stock: Unaffiliated	71,458,022	—	—	13,799,999	85,258,021
Derivative assets: Options, purchased	—	—	51,498,852	—	51,498,852
Derivative assets: Stock warrants	—	176,820	—	—	176,820
Total assets at fair value	80,057,755	176,820	51,498,852	13,799,999	145,533,426

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(31,947,828)	—	(31,947,828)
Total liabilities at fair value	—	—	(31,947,828)	—	(31,947,828)

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

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

Quarter Ended at 06/30/2019

Description	Beginning Balance at 04/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2019
a. Assets										
Derivative assets: Options, purchased	39,985,739	—	—	(5,372,186)	12,033,993	9,476,782	—	—	(4,625,476)	51,498,852
Total Assets	39,985,739	—	—	(5,372,186)	12,033,993	9,476,782	—	—	(4,625,476)	51,498,852

Description	Beginning Balance at 04/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2019
b. Liabilities										
Derivative liabilities: Options, written	(23,496,807)	—	—	6,277,983	(9,138,489)	—	(5,590,515)	—	—	(31,947,828)
Total liabilities	(23,496,807)	—	—	6,277,983	(9,138,489)	—	(5,590,515)	—	—	(31,947,828)

Quarter Ended at 03/31/2019

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2019
a. Assets										
Derivative assets: Options, purchased	13,573,106	—	—	(7,055,399)	25,861,199	10,079,282	—	—	(2,472,449)	39,985,739
Total Assets	13,573,106	—	—	(7,055,399)	25,861,199	10,079,282	—	—	(2,472,449)	39,985,739

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2019
b. Liabilities										
Derivative liabilities: Options, written	(5,826,793)	—	—	5,950,078	(17,290,784)	—	(6,383,675)	—	54,367	(23,496,807)
Total liabilities	(5,826,793)	—	—	5,950,078	(17,290,784)	—	(6,383,675)	—	54,367	(23,496,807)

- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Derivative instruments included in Level 2 consist of stock warrants. The fair value of the warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the S&P 500 Index and Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

B. Not applicable.



C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,907,815,695	3,698,309,722	10,883,191	3,876,099,530	20,832,974	—	—
Common stock: Unaffiliated**	103,563,321	103,563,321	89,763,322	—	—	13,799,999	—
Preferred stock	31,806,507	29,541,856	—	31,806,507	—	—	—
Mortgage loans	553,315,991	524,289,156	—	—	553,315,991	—	—
Cash, cash equivalents, & short-term investments	50,195,472	50,170,425	50,195,472	—	—	—	—
Other invested assets: Surplus notes	58,572,326	46,505,831	—	58,572,326	—	—	—
Securities lending reinvested collateral assets	18,135,306	18,135,306	18,135,306	—	—	—	—
Derivative assets	51,675,672	51,675,672	—	176,820	51,498,852	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(482,999,954)	(477,765,208)	—	—	(482,999,954)	—	—
Fixed-indexed annuity contracts	(1,265,904,948)	(1,325,118,866)	—	—	(1,265,904,948)	—	—
Derivative liabilities	(31,947,828)	(31,947,828)	—	—	(31,947,828)	—	—
Cash collateral payable	(8,150,000)	(8,150,000)	—	(8,150,000)	—	—	—
Securities lending liability	(65,447,667)	(65,447,667)	—	(65,447,667)	—	—	—

\*\*Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services’ valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company’s business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities, Surplus Notes, and Equity Securities

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted prices.

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

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

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities and Fixed-Indexed Annuity Contracts

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company’s margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company’s overall management of interest rate risk.

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

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

Securities Lending Liability

The liability represents the Company’s obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment is restricted and cannot be sold without consent from the corporation. The NAV for this investment is \$15.00. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.
22. Events Subsequent. No Change.
23. Reinsurance. No Change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes ☐ No ☒
- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	—
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	—
3. Premium adjustments payable due to ACA Risk Adjustment	—
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
9. ACA Reinsurance contributions - not reported as ceded premium	—
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	—
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

					Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—					
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—					
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

- 25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
- 26. Intercompany Pooling Arrangements. No Change.
- 27. Structured Settlements. No Change.
- 28. Health Care Receivables. No Change.
- 29. Participating Policies. No Change.
- 30. Premium Deficiency Reserves. No Change.
- 31. Reserves for Life Contracts and Annuity Contracts. No Change.
- 32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
- 33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
- 34. Separate Accounts. No Change.
- 35. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ☐ ] No [ ☒ ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ☐ ] No [ ☐ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ☐ ] No [ ☒ ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ] No [ ☐ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ☐ ] No [ ☒ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes [ ☐ ] No [ ☒ ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [ ☐ ] No [ ☒ ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- |                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .....

If yes, attach an explanation.

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.1

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

12/31/2017
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....

12/31/2017
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....

05/30/2019
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ☐ ] No [ ☒ ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ☐ ] No [ ☒ ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ☐ ] No [ ☒ ]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ ] No [ X ]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....159,775,825
13.

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

\$ .....
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....696,656                                   | \$ .....776,507                                    |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....61,673,842                                | \$ .....78,321,613                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....62,370,498                                | \$ .....79,098,120                                 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ X ] No [ ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....65,371,509
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$ .....65,340,140
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....65,447,667

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON .....	ONE WALL STREET NY NY 10286 .....
FEDERAL HOME LOAN BANK .....	CINCINNATI OH 45202 .....
FEDERAL HOME LOAN BANK .....	INDIANAPOLIS IN 45240 .....
DEUTSCHE BANK TRUST COMPANY AMERICAS .....	60 WALL STREET NY NY 10005 .....

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]

- 17.4 If yes, give full information relating thereto:

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

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS .....	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?..... Yes [ ] No [ X ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126 .....	FT WASHINGTON INVESTMENT ADVISORS .....	KSRXYW3EHSEF8KM62609 .....	Securities and Exchange Commission .....	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

514,289,156

1.14

Total Mortgages in Good Standing

\$

514,289,156

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

10,000,000

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

524,289,156

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[ X ]

No

[ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount



## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama .....	AL	L	994,962	121,008	0		1,115,970	0
2.	Alaska .....	AK	L	33,015	0	0		33,015	0
3.	Arizona .....	AZ	L	5,031,367	1,883,049	195		6,914,611	0
4.	Arkansas .....	AR	L	1,136,495	897,978	0		2,034,473	0
5.	California .....	CA	L	16,003,221	10,200,036	8,473		26,211,730	170,000
6.	Colorado .....	CO	L	10,554,000	2,667,753	119		13,221,872	0
7.	Connecticut .....	CT	L	4,363,825	4,300,848	1,978		8,666,651	452,405
8.	Delaware .....	DE	L	560,633	185,114	0		745,747	0
9.	District of Columbia .....	DC	L	1,050,715	168,669	0		1,219,384	0
10.	Florida .....	FL	L	8,349,787	7,668,553	4,724		16,023,063	250,000
11.	Georgia .....	GA	L	3,705,234	4,764,791	696		8,470,721	0
12.	Hawaii .....	HI	L	3,957,150	45,957	1,347		4,004,454	0
13.	Idaho .....	ID	L	1,089,936	314,922	0		1,404,857	0
14.	Illinois .....	IL	L	5,453,749	750,898	7,078		6,211,725	210,540
15.	Indiana .....	IN	L	3,721,213	3,267,907	12,446		7,001,566	0
16.	Iowa .....	IA	L	1,372,926	153,392	6,723		1,533,042	0
17.	Kansas .....	KS	L	2,565,968	668,142	693		3,234,804	0
18.	Kentucky .....	KY	L	1,365,275	463,166	694		1,829,135	0
19.	Louisiana .....	LA	L	821,296	661,630	1,828		1,484,755	0
20.	Maine .....	ME	L	258,407	62,250	149		320,806	0
21.	Maryland .....	MD	L	6,040,132	9,905,144	0		15,945,276	385,812
22.	Massachusetts .....	MA	L	3,543,488	3,612,781	6,138		7,162,408	0
23.	Michigan .....	MI	L	4,726,228	589,199	26,054		5,341,481	0
24.	Minnesota .....	MN	L	2,729,413	883,060	25,371		3,637,845	0
25.	Mississippi .....	MS	L	351,754	773,680	0		1,125,434	0
26.	Missouri .....	MO	L	13,779,017	1,043,700	0		14,822,717	0
27.	Montana .....	MT	L	492,646	821,794	0		1,314,440	0
28.	Nebraska .....	NE	L	1,786,513	40,830	1,051		1,828,394	0
29.	Nevada .....	NV	L	621,327	537,569	59		1,158,955	0
30.	New Hampshire .....	NH	L	1,248,520	465,906	2,788		1,717,214	93,968
31.	New Jersey .....	NJ	L	5,587,264	1,328,100	3,442		6,918,807	0
32.	New Mexico .....	NM	L	1,174,535	104,258	0		1,278,793	0
33.	New York .....	NY	N	624,888	1,408,396	538		2,033,823	0
34.	North Carolina .....	NC	L	4,866,412	923,765	633		5,790,810	0
35.	North Dakota .....	ND	L	292,283	303,970	0		596,253	0
36.	Ohio .....	OH	L	8,268,708	608,990	3,649		8,881,347	1,238,330,000
37.	Oklahoma .....	OK	L	653,038	322,965	0		976,003	0
38.	Oregon .....	OR	L	1,094,706	284,538	723		1,379,967	0
39.	Pennsylvania .....	PA	L	10,719,299	3,333,778	15,243		14,068,321	0
40.	Rhode Island .....	RI	L	380,393	2,013,601	1,130		2,395,124	0
41.	South Carolina .....	SC	L	1,706,550	169,419	117		1,876,085	0
42.	South Dakota .....	SD	L	355,982	566,948	0		922,929	0
43.	Tennessee .....	TN	L	1,938,004	493,995	651		2,432,650	0
44.	Texas .....	TX	L	16,740,518	4,163,049	1,024		20,904,591	0
45.	Utah .....	UT	L	1,295,392	1,123,733	0		2,419,126	78,814
46.	Vermont .....	VT	L	1,055,312	237,598	0		1,292,909	0
47.	Virginia .....	VA	L	7,630,755	3,271,936	9,991		10,912,682	84,444
48.	Washington .....	WA	L	5,114,382	1,663,037	1,472		6,778,890	0
49.	West Virginia .....	WV	L	1,091,895	2,304,436	0		3,396,330	0
50.	Wisconsin .....	WI	L	2,387,992	1,191,996	3,916		3,583,904	0
51.	Wyoming .....	WY	L	170,511	360,912	0		531,423	0
52.	American Samoa .....	AS	N	777				777	
53.	Guam .....	GU	N	34,525				34,525	
54.	Puerto Rico .....	PR	N	32,514				32,514	
55.	U.S. Virgin Islands .....	VI	N	9,670				9,670	
56.	Northern Mariana Islands .....	MP	N	5,549				5,549	
57.	Canada .....	CAN	N					0	
58.	Aggregate Other Aliens .....	OT	XXX	167,966	20,000	225	0	188,190	0
59.	Subtotal .....	XXX		181,108,031	84,119,146	151,360	0	265,378,537	1,240,055,983
90.	Reporting entity contributions for employee benefits plans .....	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities .....	XXX		37,696,361	7,581			37,703,942	
92.	Dividends or refunds applied to shorten endowment or premium paying period .....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions .....	XXX		921,886				921,886	
94.	Aggregate or other amounts not allocable by State .....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business) .....	XXX		219,726,279	84,126,727	151,360	0	304,004,366	1,240,055,983
96.	Plus Reinsurance Assumed .....	XXX						0	
97.	Totals (All Business) .....	XXX		219,726,279	84,126,727	151,360	0	304,004,366	1,240,055,983
98.	Less Reinsurance Ceded .....	XXX		18,993,364	764,301	151,360		19,909,024	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		200,732,915	83,362,427	0	0	284,095,341	1,240,055,983
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien .....	XXX		167,966	20,000	225		188,190	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page .....	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX		167,966	20,000	225	0	188,190	0
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page .....	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50      R - Registered - Non-domiciled RRGs.....0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0      Q - Qualified - Qualified or accredited reinsurer.....0

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN	NIA	The Western and Southern Life Ins Co	Ownership	21.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000								Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA		Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western and Southern Life Ins Co	Ownership	47.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	.N	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	LP	Ownership	99.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	4.580	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	42.380	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	32.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western and Southern Life Ins Co	Ownership	27.560	WS Mutual Holding Co	.N	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	6.390	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FIWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profitlment Solutions, LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				Lafayette Life Insurance Company	.OH	.RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA Inc	.OH	.DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. Holdings, LC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Ins Co	.OH	.IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors Inc	.OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc	.NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				W&S Real Estate Holdings LLC	.OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc	.OH	.UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	.NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western-Southern Agency	.OH	.NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	.IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western-Southern Mutual Holding Company	.OH	.UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	.NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	.NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	.NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	.NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	.NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	.NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	.NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	.NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	.NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	.NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	.NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	.NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	.NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	.NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	.N	

Asterisk	Explanation



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

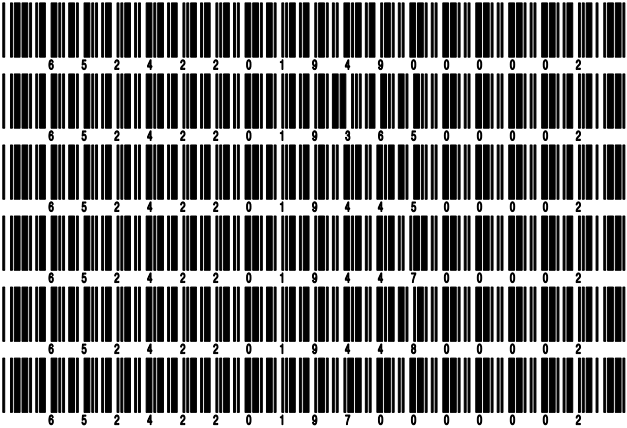
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. ....	NO

Explanation:

1.
2.
3.
5.
6.
8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state .....	336,407	373,823
2505.	Modco adjustment Wilton reinsurance .....	154,499	167,667
2597.	Summary of remaining write-ins for Line 25 from overflow page	490,906	541,490

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
2704.	Modified coinsurance change in mean reserve adjustment .....	154,499	91,994	362,073
2797.	Summary of remaining write-ins for Line 27 from overflow page	154,499	91,994	362,073

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	513,524,485	455,659,502
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	24,500,000	72,700,000
2.2 Additional investment made after acquisition .....	16,196,588	21,641,787
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	29,931,926	36,476,804
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	524,289,147	513,524,485
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	524,289,147	513,524,485
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	524,289,147	513,524,485

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	319,604,704	252,828,931
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	35,000,000	71,615,537
2.2 Additional investment made after acquisition .....	19,481,081	21,691,932
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	6,904	12,934
5. Unrealized valuation increase (decrease) .....	1,672,356	( 12,657,710)
6. Total gain (loss) on disposals .....	0	
7. Deduct amounts received on disposals .....	9,197,385	13,470,297
8. Deduct amortization of premium and depreciation .....	59,149	113,606
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	303,016
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	366,508,511	319,604,704
12. Deduct total nonadmitted amounts .....	2,084,279	2,033,153
13. Statement value at end of current period (Line 11 minus Line 12) .....	364,424,232	317,571,551

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,844,744,922	3,831,750,485
2. Cost of bonds and stocks acquired .....	269,379,933	697,631,525
3. Accrual of discount .....	1,486,285	4,081,259
4. Unrealized valuation increase (decrease) .....	10,066,452	(8,776,234)
5. Total gain (loss) on disposals .....	1,117,846	6,286,771
6. Deduct consideration for bonds and stocks disposed of .....	292,453,955	676,322,573
7. Deduct amortization of premium .....	3,178,380	7,541,076
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	4,067,879
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	1,028,331	1,702,643
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	3,832,191,434	3,844,744,922
12. Deduct total nonadmitted amounts .....	776,507	696,656
13. Statement value at end of current period (Line 11 minus Line 12) .....	3,831,414,927	3,844,048,266

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	2,127,417,786	96,155,775	139,545,148	20,403,473	2,127,417,786	2,104,431,886		2,125,583,291
2. NAIC 2 (a) .....	1,336,242,060	488,626,852	458,953,546	(20,768,594)	1,336,242,060	1,345,146,772		1,352,006,529
3. NAIC 3 (a) .....	141,468,299	7,446,000	12,273,932	(2,037,415)	141,468,299	134,602,952		137,582,538
4. NAIC 4 (a) .....	103,948,652	3,424,441	7,189,563	2,013,858	103,948,652	102,197,388		100,152,306
5. NAIC 5 (a) .....	48,653,697	1,666,260	2,019,144	21,076	48,653,697	48,321,889		43,020,835
6. NAIC 6 (a) .....	196,657	0	0	0	196,657	196,657		1,668,560
7. Total Bonds	3,757,927,151	597,319,328	619,981,333	(367,602)	3,757,927,151	3,734,897,544	0	3,760,014,059
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0		
9. NAIC 2 .....	29,541,856	0	0	0	29,541,856	29,541,856		19,541,856
10. NAIC 3 .....	0	0	0	0	0	0		
11. NAIC 4 .....	0	0	0	0	0	0		
12. NAIC 5 .....	0	0	0	0	0	0		
13. NAIC 6 .....	0	0	0	0	0	0		
14. Total Preferred Stock .....	29,541,856	0	0	0	29,541,856	29,541,856	0	19,541,856
15. Total Bonds and Preferred Stock	3,787,469,007	597,319,328	619,981,333	(367,602)	3,787,469,007	3,764,439,400	0	3,779,555,915

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ .....18,067,581 ; NAIC 2 \$ .....18,520,245 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of short-term investments acquired .....	1,198,773	12,456,467
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	38,443
6. Deduct consideration received on disposals .....	1,198,773	12,494,910
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	0
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	7,923,152
2.	Cost Paid/(Consideration Received) on additions	7,581,854
3.	Unrealized Valuation increase/(decrease)	11,465,919
4.	Total gain (loss) on termination recognized	(199,524)
5.	Considerations received/(paid) on terminations	7,043,558
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	19,727,843
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	19,727,843

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

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.....	19,727,844
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2) .....	19,727,844
4.	Part D, Section 1, Column 5 .....	51,675,672
5.	Part D, Section 1, Column 6 .....	(31,947,828)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	0
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	19,727,844
8.	Part B, Section 1, Column 13 .....	
9.	Total (Line 7 plus Line 8) .....	19,727,844
10.	Part D, Section 1, Column 8 .....	51,675,672
11.	Part D, Section 1, Column 9 .....	(31,947,828)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	0
14.	Part B, Section 1, Column 20 .....	
15.	Part D, Section 1, Column 11 .....	0
16.	Total (Line 13 plus Line 14 minus Line 15) .....	0



SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	63,370,387	83,885,421
2. Cost of cash equivalents acquired .....	1,126,134,487	4,001,849,178
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	7,972	24,865
6. Deduct consideration received on disposals .....	1,133,567,196	4,022,389,077
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	55,945,650	63,370,387
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	55,945,650	63,370,387

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0312	Temecula	CA		02/05/2004	05/01/2019	394,379	0	0	0	0	0	0	373,061	373,061	0	0	0
LL-0904	Indianapolis	IN		11/10/2009	06/28/2019	775,444	0	0	0	0	0	0	656,829	656,829	0	0	0
0199999. Mortgages closed by repayment						1,169,823	0	0	0	0	0	0	1,029,890	1,029,890	0	0	0
LL-0206	Grandville	MI		11/26/2002		352,555	0	0	0	0	0	0	0	19,525	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		888,692	0	0	0	0	0	0	0	61,444	0	0	0
LL-0312	Temecula	CA		02/05/2004		394,379	0	0	0	0	0	0	0	5,372	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,058,360	0	0	0	0	0	0	0	70,467	0	0	0
LL-0503	West Chester	OH		04/12/2005		562,556	0	0	0	0	0	0	0	18,553	0	0	0
LL-0507	Long Beach	CA		08/31/2005		426,782	0	0	0	0	0	0	0	59,266	0	0	0
LL-0509	Round Rock	TX		11/09/2005		692,515	0	0	0	0	0	0	0	20,639	0	0	0
LL-0510	Round Rock	TX		10/11/2005		107,375	0	0	0	0	0	0	0	13,550	0	0	0
LL-0515	St. Paul	MN		07/17/2006		572,620	0	0	0	0	0	0	0	50,637	0	0	0
LL-0516	Louisville	KY		01/03/2006		254,457	0	0	0	0	0	0	0	29,362	0	0	0
LL-0517	Nashville	TN		06/26/2006		457,893	0	0	0	0	0	0	0	10,269	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,554,322	0	0	0	0	0	0	0	57,710	0	0	0
LL-0608	Sun City	FL		09/22/2006		501,504	0	0	0	0	0	0	0	10,774	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,420,505	0	0	0	0	0	0	0	20,472	0	0	0
LL-0613	Middletown	OH		12/06/2006		278,112	0	0	0	0	0	0	0	20,847	0	0	0
LL-0618	Golden	CO		02/14/2007		1,498,027	0	0	0	0	0	0	0	18,545	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,022,170	0	0	0	0	0	0	0	24,284	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,647,716	0	0	0	0	0	0	0	28,346	0	0	0
LL-0710	Concord	NC		03/12/2008		1,300,799	0	0	0	0	0	0	0	66,574	0	0	0
LL-0714	Vandalia	OH		02/14/2008		802,902	0	0	0	0	0	0	0	42,264	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0715	Colfax	NC		06/19/2008		1,509,397	0	0	0	0	0	0	0	72,914	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		808,222	0	0	0	0	0	0	0	58,192	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		658,874	0	0	0	0	0	0	0	15,832	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,341,991	0	0	0	0	0	0	0	26,128	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,118,587	0	0	0	0	0	0	0	30,977	0	0	0
LL-0812	Gastonia	NC		11/17/2008		328,867	0	0	0	0	0	0	0	5,971	0	0	0
LL-0902	Beckley	WV		03/08/2010		797,104	0	0	0	0	0	0	0	13,141	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,947,427	0	0	0	0	0	0	0	33,101	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		775,444	0	0	0	0	0	0	0	59,807	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,003,417	0	0	0	0	0	0	0	36,804	0	0	0
LL-0907	Orlando	FL		09/03/2009		426,796	0	0	0	0	0	0	0	11,727	0	0	0
LL-0908	Houston	TX		10/01/2009		2,433,620	0	0	0	0	0	0	0	36,111	0	0	0
LL-0909	Leesburg	FL		12/10/2009		772,365	0	0	0	0	0	0	0	19,644	0	0	0
LL-0910	Minneola	FL		12/10/2009		726,933	0	0	0	0	0	0	0	18,489	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,438,911	0	0	0	0	0	0	0	21,839	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,351,252	0	0	0	0	0	0	0	37,128	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,742,640	0	0	0	0	0	0	0	28,626	0	0	0
LL-1002	Ashland	KY		06/30/2010		925,501	0	0	0	0	0	0	0	28,759	0	0	0
LL-1003	Independence	MO		08/12/2010		2,861,080	0	0	0	0	0	0	0	87,247	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,268,116	0	0	0	0	0	0	0	36,918	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,144,364	0	0	0	0	0	0	0	23,659	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,074,896	0	0	0	0	0	0	0	57,233	0	0	0
LL-1104	Cooper City	FL		12/02/2011		4,711,336	0	0	0	0	0	0	0	39,262	0	0	0
LL-1202	Lansing	MI		04/19/2012		2,074,746	0	0	0	0	0	0	0	141,869	0	0	0
LL-1206	Orlando	FL		09/27/2012		7,710,229	0	0	0	0	0	0	0	96,427	0	0	0
LL-1301	Sandy	UT		05/30/2013		16,641,224	0	0	0	0	0	0	0	104,173	0	0	0
LL-1302	Miramar	FL		07/16/2013		942,195	0	0	0	0	0	0	0	177,525	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,034,162	0	0	0	0	0	0	0	23,155	0	0	0
LL-1402	Union City	CA		08/25/2014		40,817,197	0	0	0	0	0	0	0	416,232	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,079,130	0	0	0	0	0	0	0	16,734	0	0	0
LL-1502	Bolingbrook	IL		06/30/2015		17,956,826	0	0	0	0	0	0	0	105,344	0	0	0
LL-1504	Round Rock	TX		08/07/2015		11,807,676	0	0	0	0	0	0	0	193,245	0	0	0
LL-1505	American Canyon	CA		09/10/2015		20,323,881	0	0	0	0	0	0	0	140,816	0	0	0
LL-1506	Columbus	OH		09/23/2015		12,956,250	0	0	0	0	0	0	0	132,613	0	0	0
LL-1601	Watsonville	CA		01/04/2016		27,347,970	0	0	0	0	0	0	0	463,751	0	0	0
LL-1602	Clarksville	TN		07/01/2016		18,733,318	0	0	0	0	0	0	0	86,170	0	0	0
LL-1604	Lafayette	IN		12/22/2016		13,784,032	0	0	0	0	0	0	0	61,016	0	0	0
LL-1701	West Chester	OH		01/30/2017		8,948,551	0	0	0	0	0	0	0	79,820	0	0	0
LL-1702	Kissimmee	FL		03/02/2017		32,500,000	0	0	0	0	0	0	0	178,303	0	0	0
LL-1704	Bolingbrook	IL		07/20/2017		9,549,607	0	0	0	0	0	0	0	51,601	0	0	0
LL-1706	Plain City	OH		06/21/2018		17,000,000	0	0	0	0	0	0	0	136,627	0	0	0
LL-1901	Findlay	OH		01/30/2019		0	0	0	0	0	0	0	0	177,254	0	0	0
LL-8156	Greenwood	IN		09/29/1999		113,729	0	0	0	0	0	0	0	33,999	0	0	0
LL-8161	Cotuit	MA		07/10/2001		132,426	0	0	0	0	0	0	0	11,835	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,007,013	0	0	0	0	0	0	0	72,248	0	0	0
0299999. Mortgages with partial repayments						334,421,543	0	0	0	0	0	0	0	4,349,166	0	0	0
0599999 - Totals						335,591,366	0	0	0	0	0	0	1,029,890	5,379,056	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	IFE	10/24/2016			719,300		370,991	1.060
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	719,300	0	370,991	XXX
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018			1,583,809			0.000
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017			583,992		6,011,490	0.290
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies		09/21/2017			650,000		3,100,000	11.100
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			205,239			
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016			200,000		500,000	0.500
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11		04/01/2018			375,000		2,000,000	0.000
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC		12/03/2018			3,893,979		10,247,513	9.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	7,492,019	0	21,859,003	XXX
	FT. WASHINGTON CLO 2019-1 FTWCL01	CAYMAN ISLANDS	CYM	FT. WASHINGTON CLO 2019-1 FTWCL01		06/14/2019		10,000,000				33.333
2199999. Joint Venture Interests - Other - Unaffiliated								10,000,000	0	0	0	XXX
4499999. Total - Unaffiliated								10,000,000	8,211,319	0	22,229,994	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								10,000,000	8,211,319	0	22,229,994	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	04/26/2019	162,257					0		162,257	162,257			0	0
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							162,257	0	0	0	0	0	0	162,257	162,257	0	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/23/2019	60,433					0		60,433	60,433				
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/02/2019	207,280					0		207,280	207,280				
	ExWorks Capital Fund Fund II	Chicago	IL	ExWorks Capital Fund Fund II	07/13/2018	05/06/2019	466,027					0		466,027	466,027				
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	05/29/2019	31,808					0		31,808	31,808				
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	06/18/2019	279,106					0		279,106	279,106				
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	05/21/2019	3,065,860					0		3,065,860	3,065,860				
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	04/26/2019	111,369					0		111,369	111,369				
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2019	89,540					0		89,540	89,540				
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	06/13/2019	1,564,181					0		1,564,181	1,564,181				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,875,603	0	0	0	0	0	0	5,875,603	5,875,603	0	0	0	0
4499999. Total - Unaffiliated							6,037,861	0	0	0	0	0	0	6,037,861	6,037,861	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4599999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals								6,037,861	0	0	0	0	0	6,037,861	6,037,861	0	0	0	0

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
36176F-Z5-0	G2 #765164 3.979% 10/20/61		.06/01/2019	Interest Capitalization		466	466	.0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		.06/01/2019	Interest Capitalization		4,500	4,500	.0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.06/01/2019	Interest Capitalization		51,698	51,698	.0	1
38378N-LV-3	GNR 2013-191 Z 4.083% 11/16/53		.06/01/2019	Interest Capitalization		38,766	38,766	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.983% 01/16/54		.06/01/2019	Interest Capitalization		34,288	34,288	.0	1
690353-5A-1	OPIC AGENCY DEBENTURES 2.525% 05/15/24		.05/30/2019	MELLON CAPITAL MKT		2,000,000	2,000,000	1,976	1
0599999. Subtotal - Bonds - U.S. Governments									
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		.06/04/2019	DIPERNA FINANCIAL		2,129,718	2,129,718	1,976	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2019	Interest Capitalization		503,237	503,237	.0	5G1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2019	Interest Capitalization		31,278	31,278	.0	1
3136AIW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		.06/01/2019	Interest Capitalization		52,714	52,714	.0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.06/01/2019	Interest Capitalization		54,338	54,338	.0	1
31418X-ZQ-4	FMMA # AD9750 3.500% 12/01/25		.06/01/2019	Interest Capitalization		10,604	10,604	.0	1
3199999. Subtotal - Bonds - U.S. Special Revenues									
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		.06/25/2019	PRIVATE PLACEMENT		667,391	667,391	.0	XXX
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		.06/13/2019	Tax Free Exchange		1,163,023	1,163,023	.0	5G1
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		.05/15/2019	Tax Free Exchange		4,821,877	5,000,000	.0	2FE
110122-CD-8	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		.05/07/2019	MORGAN STANLEY FIXED INC		8,497,290	9,000,000	127,400	2FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		.06/01/2019	Interest Capitalization		4,957,900	5,000,000	.0	1FE
198280-AH-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		.04/11/2019	JEFFERIES & CO		.1	.1	.0	1FM
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		.06/10/2019	J P MORGAN SEC FIXED INC		5,613,050	5,000,000	107,944	2FE
27890G-AB-6	ECLIPSE RESOURCES CORP 8.875% 07/15/23		.04/26/2019	Various		3,992,920	4,000,000	.0	2FE
42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		.04/30/2019	Cantor Fitzgerald Fixed		3,424,441	3,571,000	86,324	4FE
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		.04/30/2019	BARCLAYS		4,695,552	4,716,000	3,017	1FE
459200-JX-0	IBM 2.850% 05/13/22		.05/08/2019	J P MORGAN SEC FIXED INC		4,932,084	4,865,000	3,916	1FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29		.04/01/2019	BARCLAYS		4,997,300	5,000,000	.0	1FE
46648H-AY-9	JPMIT 2017-2 B1 3.741% 05/25/47		.04/04/2019	BROWNSTONE INV GROUP,LLC		2,094,000	2,094,000	.0	3FE
482598-AG-4	KNDL 2019-KNSQ B 3.332% 05/15/36		.05/10/2019	DEUTSCHE BANK		3,196,227	3,189,748	2,321	1FM
548661-DS-3	LOWES COMPANIES 4.550% 04/05/49		.04/03/2019	GOLDMAN SACHS		6,500,000	6,500,000	.0	1FE
55819M-AE-6	MDPK 2019-35A B 4.431% 04/20/31		.04/25/2019	BANK of AMERICA SEC		4,978,900	5,000,000	.0	2FE
59217G-CY-3	MET LIFE GLOB 0.000% 05/28/21		.05/22/2019	TD SECURITIES		5,000,000	5,000,000	.0	1FE
61691X-AA-1	MSC 2019-PLND A 3.382% 05/15/36		.05/10/2019	MORGAN STANLEY FIXED INC		1,025,000	1,025,000	.0	1FE
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		.04/03/2019	BARCLAYS		10,000,000	10,000,000	.0	1FE
87612B-BJ-0	TARGA RESOURCES PARTNERS 5.875% 04/15/26		.04/12/2019	Tax Free Exchange		1,996,520	2,000,000	.0	2FE
0778FP-AB-5	BELL CANADA 4.300% 07/29/49	A	.05/08/2019	BANK of AMERICA SEC		3,500,000	3,500,000	102,813	3FE
775109-BN-0	ROGERS COMMUNICATIONS 4.350% 05/01/49	A	.04/23/2019	J P MORGAN SEC FIXED INC		4,990,100	5,000,000	.0	2FE
05565E-BJ-3	BMW US Capital LLC 3.625% 04/18/29	C	.04/15/2019	BANK of AMERICA SEC		4,983,350	5,000,000	.0	2FE
501955-AB-4	LG CHEM LTD 3.625% 04/15/29	D	.04/08/2019	CITIGROUP GLOBAL MKTS		998,340	1,000,000	.0	1FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	.04/12/2019	J P MORGAN SEC HI-YIELD		4,970,950	5,000,000	.0	1FE
80414L-2D-6	SAUDI ARABIAN OIL CO 3.500% 04/16/29	D	.04/12/2019	GOLDMAN SACHS		1,852,000	1,852,000	.0	3FE
80414L-2F-1	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	.04/12/2019	GOLDMAN SACHS		4,905,000	5,000,000	.0	1FE
82481L-AA-7	SHIRE ACQ INV IRELAND DA 1.900% 09/23/19	D	.06/03/2019	BANK of AMERICA SEC		4,890,000	5,000,000	.0	1FE
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	.04/03/2019	DEUTSCHE BANK		2,496,839	2,504,000	9,515	2FE
92917R-AE-9	VOYA 2019-2A B 4.331% 07/20/32	D	.06/20/2019	CITIGROUP GLOBAL MKTS		2,999,010	3,000,000	.0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									
8399997. Total - Bonds - Part 3						123,471,674	123,979,772	443,250	XXX
8399998. Total - Bonds - Part 5						126,268,783	126,776,881	445,226	XXX
8399999. Total - Bonds						XXX	XXX	XXX	XXX
8999997. Total - Preferred Stocks - Part 3						126,268,783	126,776,881	445,226	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	XXX
8999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX
22052L-10-4	CORTEVA INC		.06/04/2019	Spin Off	2,934,000	.0	XXX	.0	XXX
25746U-10-9	DOMINION RESOURCES		.06/21/2019	S. G. COWEN SECURITIES CORP.	.0	.0	.0	.0	L
260557-10-3	DOW INC-W/I		.04/02/2019	Spin Off	5,154,000	.0	.0	.0	L
26614N-10-2	DUPONT DE NEMOURS INC		.06/05/2019	Tax Free Exchange	2,934,000	.0	.0	.0	L
					280,443	.0	.0	.0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
31337#-10-5	FHLB CINCINNATI		.04/30/2019	PRIVATE PLACEMENT	22,665,000	2,266,500		0	A
38174*-10-0	Golub Capital Investment Corp BDC 3		.06/14/2019	PRIVATE PLACEMENT	113,333,330	1,700,000		0	L
38174#-10-8	Golub Capital Investment Corpo		.05/31/2019	PRIVATE PLACEMENT	120,000,000	1,800,000		0	L
459200-10-1	IBM		.05/21/2019	S. G. COWEN SECURITIES CORP.	634,000	86,602		0	L
50050N-10-3	KONTOOR		.05/23/2019	Spin Off	555,000	12,232		0	L
65339F-10-1	NEXTERA ENERGY INC		.06/21/2019	S. G. COWEN SECURITIES CORP.	2,181,000	450,572		0	L
806857-10-8	SCHLUMBERGER LTD		.05/21/2019	S. G. COWEN SECURITIES CORP.	8,161,000	323,159		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						7,631,319	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						7,631,319	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						7,631,319	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						7,631,319	XXX	0	XXX
9999999 - Totals						133,900,102	XXX	445,226	XXX

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



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
36176F-Z5-0	G2 #765164 3.979% 10/20/61		05/01/2019	Paydown		27,498	27,498	29,605	27,569	.0	(71)	.0	(71)	.0	27,498	.0	.0	.0	443	10/20/2061	1
361790-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2019	Paydown		33,091	33,091	33,132	33,118	.0	(27)	.0	(27)	.0	33,091	.0	.0	.0	364	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2019	Paydown		57,917	57,917	55,316	55,840	.0	2,077	.0	2,077	.0	57,917	.0	.0	.0	664	09/15/2030	1
36230U-YF-0	G2 4.390% 09/20/61		04/01/2019	Paydown		.14	.14	.14	.14	.0	.0	.0	.0	.0	.14	.0	.0	.0	.0	09/20/2061	1
36230U-YF-0	G2 4.390% 09/20/61		04/01/2019	Paydown		3,957	3,957	4,261	3,945	.0	.12	.0	.12	.0	3,957	.0	.0	.0	44	09/20/2061	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2019	Paydown		121,665	121,665	124,266	121,653	.0	.12	.0	.12	.0	121,665	.0	.0	.0	920	11/20/2060	1
	GNMA - CMO SER 2002-48 CL TG 6.000%																				
38373X-Q3-3	12/16/29		06/01/2019	Paydown		102,880	102,880	103,797	102,865	.0	.16	.0	.16	.0	102,880	.0	.0	.0	2,503	12/16/2029	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		06/01/2019	Paydown		136,190	136,190	144,851	136,354	.0	(163)	.0	(163)	.0	136,190	.0	.0	.0	2,604	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2019	Paydown		7,408	7,408	8,261	7,878	.0	(470)	.0	(470)	.0	7,408	.0	.0	.0	136	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.295% 02/16/44		06/01/2019	Paydown		.0	.0	.776	.255	.0	(255)	.0	(255)	.0	.0	.0	.0	.0	.119	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		06/01/2019	Paydown		210,490	210,490	208,912	209,665	.0	.825	.0	.825	.0	210,490	.0	.0	.0	4,002	04/20/2039	1
38376Y-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		06/01/2019	Paydown		399,942	399,942	390,443	397,427	.0	2,515	.0	2,515	.0	399,942	.0	.0	.0	7,552	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2019	Paydown		32,471	32,471	33,866	32,957	.0	(486)	.0	(486)	.0	32,471	.0	.0	.0	609	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.694% 11/16/43		06/01/2019	Paydown		2,092	2,092	2,381	2,428	.0	(336)	.0	(336)	.0	2,092	.0	.0	.0	32	11/16/2043	1
690353-5A-1	OPIC AGENCY DEBENTURES 2.525% 05/15/24		05/30/2019	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	56,185	05/15/2024	1
	Redemption 100.0000																				
690353-C8-8	OPIC 2.049% 06/01/33		06/03/2019	Redemption 100.0000		29,266	29,266	29,266	29,266	.0	.0	.0	.0	.0	29,266	.0	.0	.0	354	06/01/2033	1
690353-C9-6	OPIC 2.361% 01/15/30		04/15/2019	Redemption 100.0000		111,321	111,321	111,321	111,321	.0	.0	.0	.0	.0	111,321	.0	.0	.0	667	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 2.335% 09/15/22		06/17/2019	Redemption 100.0000		50,050	50,050	50,050	50,050	.0	.0	.0	.0	.0	50,050	.0	.0	.0	605	09/15/2022	1
690353-M8-7	OPIC 2.335% 02/15/28		05/15/2019	Redemption 100.0000		69,444	69,444	69,444	.0	.0	.0	.0	.0	.0	69,444	.0	.0	.0	412	02/15/2028	1
0599999	Subtotal - Bonds - U.S. Governments					6,395,696	6,395,696	6,399,962	1,322,591	0	3,649	0	3,649	0	6,395,696	0	0	0	78,215	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		201,659	203,696	203,696	203,696	.0	.0	.0	.0	.0	203,696	.0	(2,037)	(2,037)	2,773	02/01/2042	1FE
	Redemption 100.0000																				
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2019	Redemption 100.0000		5,918	5,918	5,918	5,918	.0	.0	.0	.0	.0	5,918	.0	.0	.0	62	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/16/2019	RAYMOND JAMES		345,948	350,327	349,014	349,194	.0	.13	.0	.13	.0	349,207	.0	(3,258)	(3,258)	4,769	02/01/2042	1FE
	Redemption 100.0000																				
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		05/01/2019	Redemption 100.0000		6,981	6,981	6,954	6,958	.0	.23	.0	.23	.0	6,981	.0	.0	.0	75	02/01/2042	1FE
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		06/03/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,041	12/01/2048	561
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		06/03/2019	Redemption 100.0000		35,000	35,000	35,000	32,765	.0	.0	.0	.0	.0	35,000	.0	.0	.0	978	12/01/2048	561
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2019	Redemption 100.0000		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,188	11/15/2021	1FE
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		05/15/2019	Redemption 100.0000		95,000	95,000	95,000	95,000	.0	.0	.0	.0	.0	95,000	.0	.0	.0	(421)	11/15/2032	1FE
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		04/01/2019	Redemption 100.0000		90,000	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	.0	.0	(2,177)	11/15/2032	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2019	Paydown		81,679	81,679	82,190	82,056	.0	(377)	.0	(377)	.0	81,679	.0	.0	.0	657	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2019	Paydown		48,621	48,621	50,527	50,288	.0	(1,667)	.0	(1,667)	.0	48,621	.0	.0	.0	621	08/15/2042	1
31335A-UL-0	FG #660587 4.000% 02/01/46		06/01/2019	Paydown		223,031	223,031	234,827	234,576	.0	(11,545)	.0	(11,545)	.0	223,031	.0	.0	.0	4,591	02/01/2046	1
	FREDDIE MAC - CMO SER 2432 CL PH 6.000%																				
31339N-NT-9	03/15/32		06/01/2019	Paydown		10,944	10,944	10,195	10,579	.0	.365	.0	.365	.0	10,944	.0	.0	.0	272	03/15/2032	1
	FREDDIE MAC - CMO SER 2425 CL MB 6.000%																				
31339N-SQ-0	03/15/22		06/01/2019	Paydown		25,660	25,660	24,665	25,446	.0	.213	.0	.213	.0	25,660	.0	.0	.0	635	03/15/2022	1
	FREDDIE MAC - CMO SER 2126 CL CB 6.250%																				
31337J-DR-1	02/15/29		06/01/2019	Paydown		3,820	3,820	3,845	3,884	.0	(65)	.0	(65)	.0	3,820	.0	.0	.0	100	02/15/2029	1
31337K-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2019	Paydown		34,288	34,288	31,813	33,550	.0	.738	.0	.738	.0	34,288	.0	.0	.0	943	04/15/2029	1
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2019	Paydown		45,602	45,602	45,032	45,120	.0	.482	.0	.482	.0	45,602	.0	.0	.0	481	02/25/2032	1

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2019	Paydown		86,862	86,862	82,790	86,245	.0	.617	.0	.617	.0	86,862	.0	.0	.0	1,277	11/15/2037	1
3137A6-B2-7	FHR K010 A2 4.333% 10/25/20		06/01/2019	Paydown		2,593	2,593	2,618	2,592	.0	.1	.0	.1	.0	2,593	.0	.0	.0	.56	10/25/2020	1
3137A7-NJ-0	FHLMC K011 A2 4.084% 11/25/20		06/01/2019	Paydown		56,976	56,976	57,257	56,918	.0	.58	.0	.58	.0	56,976	.0	.0	.0	.977	11/25/2020	1
3137A8-SR-0	FHMS 3841 NW 4.500% 04/15/26		06/01/2019	Paydown		142,201	142,201	148,356	143,793	.0	(1,592)	.0	(1,592)	.0	142,201	.0	.0	.0	2,695	04/15/2026	1
3137AP-PA-2	FHLMC K018 1.481% 01/25/22		06/01/2019	Paydown		.0	.0	17,099	5,230	.0	(5,230)	.0	(5,230)	.0	.0	.0	.0	.0	.957	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.349% 07/25/22		06/01/2019	Paydown		.0	.0	36,862	13,649	.0	(13,649)	.0	(13,649)	.0	.0	.0	.0	.0	1,992	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2019	Paydown		108,809	108,809	107,551	107,962	.0	.847	.0	.847	.0	108,809	.0	.0	.0	1,405	10/15/2040	1
3137BC-BT-0	FHR 4361 IIV 3.500% 05/15/44		06/01/2019	Paydown		3,289	3,289	3,263	3,272	.0	.17	.0	.17	.0	3,289	.0	.0	.0	.48	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.325% 07/25/26		06/01/2019	Paydown		.0	.0	7,291	5,696	.0	(5,696)	.0	(5,696)	.0	.0	.0	.0	.0	.405	07/25/2026	1
3138EG-OR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2019	Paydown		170,117	170,117	170,244	170,076	.0	.42	.0	.42	.0	170,117	.0	.0	.0	2,081	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2019	Paydown		7,211	7,211	7,571	7,544	.0	(334)	.0	(334)	.0	7,211	.0	.0	.0	.119	09/01/2043	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		04/05/2019	GOLDMAN SACHS		4,432,544	4,445,046	4,553,220	4,539,215	.0	.979	.0	.979	.0	4,540,194	.0	(107,649)	(107,649)	47,043	06/01/2042	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		04/01/2019	Paydown		80,318	80,318	82,272	82,019	.0	(1,702)	.0	(1,702)	.0	80,318	.0	.0	.0	.803	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		06/01/2019	Paydown		158,158	158,158	162,001	161,796	.0	(3,638)	.0	(3,638)	.0	158,158	.0	.0	.0	2,214	10/01/2045	1
	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22																				
31392K-LR-5			06/01/2019	Paydown		135,548	135,548	129,915	134,540	.0	1,009	.0	1,009	.0	135,548	.0	.0	.0	3,461	05/15/2022	1
31392X-SH-7	FHR SER 2517 CL B0 5.500% 10/15/32		06/01/2019	Paydown		37,091	37,091	36,395	36,654	.0	.436	.0	.436	.0	37,091	.0	.0	.0	.863	10/15/2032	1
31393J-L2-7	FNW SER 2003-129 CL OG 5.000% 01/25/24		06/01/2019	Paydown		184,595	184,595	180,009	183,285	.0	1,310	.0	1,310	.0	184,595	.0	.0	.0	3,841	01/25/2024	1
31394P-V6-5	FHR SER 2756 ME 5.000% 02/15/24		06/01/2019	Paydown		342,390	342,390	339,287	341,308	.0	1,083	.0	1,083	.0	342,390	.0	.0	.0	7,149	02/15/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2019	Paydown		17,185	17,185	17,067	17,149	.0	.36	.0	.36	.0	17,185	.0	.0	.0	.339	09/15/2019	1
	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25																				
31396E-HU-3			06/01/2019	Paydown		75,408	75,408	74,253	74,944	.0	.464	.0	.464	.0	75,408	.0	.0	.0	1,654	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2019	Paydown		101,352	101,352	99,626	100,664	.0	.688	.0	.688	.0	101,352	.0	.0	.0	2,309	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		06/01/2019	Paydown		45,291	45,291	44,612	45,007	.0	.284	.0	.284	.0	45,291	.0	.0	.0	1,045	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		06/01/2019	Paydown		93,396	93,396	91,908	92,815	.0	.581	.0	.581	.0	93,396	.0	.0	.0	2,149	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		06/01/2019	Paydown		48,832	48,832	48,343	48,591	.0	.241	.0	.241	.0	48,832	.0	.0	.0	1,022	02/15/2026	1
31396Q-B6-5	FN R SER 2009-73 CL LD 4.000% 09/25/29		06/01/2019	Paydown		175,550	175,550	156,432	165,596	.0	9,954	.0	9,954	.0	175,550	.0	.0	.0	3,058	09/25/2029	1
31397F-AU-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2019	Paydown		5,081	5,081	5,073	5,071	.0	.10	.0	.10	.0	5,081	.0	.0	.0	.128	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2019	Paydown		29,319	29,319	27,029	28,381	.0	.938	.0	.938	.0	29,319	.0	.0	.0	.709	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2019	Paydown		46,277	46,277	46,263	46,204	.0	.73	.0	.73	.0	46,277	.0	.0	.0	1,161	06/15/2027	1
31397Q-T2-4	FN R 2010-157 NA 3.500% 03/25/37		06/01/2019	Paydown		311,673	311,673	315,106	312,154	.0	(481)	.0	(481)	.0	311,673	.0	.0	.0	4,966	03/25/2037	1
31398F-TR-2	FN R SER 2009-91 CL GL 4.000% 11/25/24		06/01/2019	Paydown		14,986	14,986	14,307	14,747	.0	.239	.0	.239	.0	14,986	.0	.0	.0	.257	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		06/01/2019	Paydown		440,149	440,149	424,795	435,038	.0	5,110	.0	5,110	.0	440,149	.0	.0	.0	7,269	09/15/2024	1
31398J-ZS-5	FHR K004 A2 4.186% 08/25/19		06/01/2019	Paydown		584,501	584,501	591,693	583,576	.0	.925	.0	.925	.0	584,501	.0	.0	.0	10,154	08/25/2019	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2019	Paydown		93,968	93,968	98,872	95,400	.0	(1,432)	.0	(1,432)	.0	93,968	.0	.0	.0	1,542	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2019	Paydown		99,469	99,469	95,941	98,260	.0	1,209	.0	1,209	.0	99,469	.0	.0	.0	1,664	02/25/2025	1
31398N-GA-6	FN R 2010-97 PX 4.500% 11/25/39		06/01/2019	Paydown		202,413	202,413	211,237	202,897	.0	(484)	.0	(484)	.0	202,413	.0	.0	.0	3,849	11/25/2039	1
31398N-HK-3	FN R 2010-100 DB 4.500% 09/25/25		06/01/2019	Paydown		124,871	124,871	135,719	126,819	.0	(1,948)	.0	(1,948)	.0	124,871	.0	.0	.0	2,381	09/25/2025	1
31398V-J9-8	FHR K006 A2 4.251% 01/25/20		06/01/2019	Paydown		39,374	39,374	39,969	39,348	.0	.25	.0	.25	.0	39,374	.0	.0	.0	.657	01/25/2020	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2019	Paydown		75,247	75,247	76,458	75,917	.0	(671)	.0	(671)	.0	75,247	.0	.0	.0	1,078	12/01/2025	1
	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41																				
34074M-JC-6			06/04/2019	Redemption	100.0000		9,114	9,114	9,114	.0	.0	.0	.0	.0	9,114	.0	.0	.0	.105	07/01/2041	1FE
				Redemption	100.0000																
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		05/02/2019			30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	.271	11/01/2041	1FE
	NAUGATUCK CONN GENERAL OBLIGATION 5.810%																				
639064-PP-1	06/01/24		06/01/2019	Redemption	100.0000		145,000	145,000	146,202	.0	(287)	.0	(287)	.0	145,000	.0	.0	.0	4,212	06/01/2024	1FE
	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%																				
67886M-PR-4	09/01/41		06/03/2019	Redemption	100.0000		20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	.218	09/01/2041	1FE
	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT																				
725293-RD-8	7.160% 05/01/19		05/01/2019			155,000	155,000	174,767	155,689	.0	(689)	.0	(689)	.0	155,000	.0	.0	.0	5,549	05/01/2019	2FE
	SALT LAKE CNTY UTAH GENERAL OBLIGATION																				
795676-LR-4	4.650% 12/15/21		06/15/2019	Call	100.0000		1,000,000	1,001,480	1,000,050	.0	(50)	.0	(50)	.0	1,000,000	.0	.0	.0	23,250	12/15/2021	1FE
	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT																				
889251-FC-3	6.500% 05/15/25		05/02/2019	Redemption	100.0000		75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	.0	05/15/2025	1FE
	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT																				
889251-FL-3	7.250% 05/15/28		05/02/2019	Redemption	100.0000		100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.0	05/15/2028	1FE

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		04/01/2019	RAYMOND JAMES		0	0	0	0	0	0	0	0	0	0	0	0	0	7,902	04/25/2042	1FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750% 04/25/42		05/01/2019	Redemption 100.0000		9,250	9,250	9,250	9,250	0	0	0	0	0	9,250	0	0	0	147	04/25/2042	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300% 12/25/43		06/01/2019	Redemption 100.0000		33,738	33,738	33,738	33,738	0	0	0	0	0	33,738	0	0	0	599	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 08/25/42		06/01/2019	Redemption 100.0000		32,333	32,333	32,333	32,333	0	0	0	0	0	32,333	0	0	0	397	08/25/2042	1FE
31999999	Subtotal - Bonds - U.S. Special Revenues					11,576,630	11,595,548	11,779,264	11,709,863	0	(22,527)	0	(22,527)	0	11,689,576	0	(112,944)	(112,944)	186,015	XXX	XXX
PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31		05/09/2019	Redemption 100.0000																	
00215V-AA-0	AREIT 2018-CRE1 A 3.244% 02/14/35		06/17/2019	Paydown		1,239,602	1,239,602	1,239,602	555,936	0	0	0	0	0	1,239,602	0	0	0	14,013	12/31/2031	56I
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2019	Paydown		66,486	66,486	66,917	67,023	0	(537)	0	(537)	0	66,486	0	0	0	998	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.628% 04/25/45		06/01/2019	Paydown		20,163	20,163	20,621	20,530	0	(367)	0	(367)	0	20,163	0	0	0	305	04/25/2045	1FM
02343U-AA-3	AMCOR FINANCE USA INC 3.625% 04/28/26		06/13/2019	Tax Free Exchange Redemption 100.0000		4,826,877	5,000,000	4,795,600	4,811,881	0	9,997	0	9,997	0	4,821,877	0	5,000	5,000	113,281	04/28/2026	2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/17/2019			67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	1FE
0258M0-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,217	05/03/2019	1FE
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2019	Paydown		22,207	22,207	22,206	22,104	0	103	0	103	0	22,207	0	0	0	345	10/17/2036	1FE
02665X-AA-7	AHAR 2014-SFR3 A 3.678% 12/17/36		06/01/2019	Paydown		63,247	63,247	63,243	63,080	0	167	0	167	0	63,247	0	0	0	969	12/17/2036	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2019	Paydown		13,462	13,462	13,455	13,455	0	7	0	7	0	13,462	0	0	0	194	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
03522A-AF-7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		05/15/2019	Tax Free Exchange		8,497,290	9,000,000	8,492,976	8,494,408	0	2,882	0	2,882	0	8,497,290	0	0	0	347,900	02/01/2046	2FE
037833-DK-3	APPLE INC 3.000% 11/13/27		04/09/2019	BOSTON		4,950,900	5,000,000	4,991,850	4,992,564	0	229	0	229	0	4,992,793	0	(41,893)	(41,893)	61,667	11/13/2027	1FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2FE
03939P-AA-2	ARCH MERGER SUB INC 8.500% 09/15/25		04/16/2019	Call 111.8042		5,590,209	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	839,307	09/15/2025	4FE
04684T-AA-9	AIO 2017-1A A1FL 3.244% 03/15/36		06/17/2019	Paydown		2,753,168	2,753,168	2,753,168	2,753,168	0	0	0	0	0	2,753,168	0	0	0	26,478	03/15/2036	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2019	Redemption 100.0000		107,010	107,010	107,010	107,010	0	0	0	0	0	107,010	0	0	0	3,208	04/01/2024	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2019	Paydown		71,765	71,765	71,603	71,601	0	165	0	165	0	71,765	0	0	0	915	08/25/2043	1FM
12654P-AE-8	CSMC 2016-RPL9 A 3.850% 09/25/57		06/01/2019	Paydown		68,605	68,605	68,465	68,463	0	143	0	143	0	68,605	0	0	0	1,091	09/25/2057	1FM
12667J-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2019	Paydown		12,488	12,488	12,582	12,460	0	28	0	28	0	12,488	0	0	0	225	07/25/2019	1FM
126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35		06/01/2019	Paydown		32,380	30,747	26,377	25,938	0	6,441	0	6,441	0	32,380	0	0	0	676	11/25/2035	1FM
130789-AE-0	CALIFORNIA WATER SERVICE SERIES LL 5.875% 05/01/19		05/01/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,750	05/01/2019	1FE
130789-X#-2	CALIFORNIA WATER SERVICE PP 3.136% 09/13/20		06/13/2019	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	257,279	09/13/2020	1
13974L-AE-8	AFIN 2015-4 B 2.390% 11/20/20		06/20/2019	Paydown		13,184,606	13,184,606	13,184,111	13,186,803	0	(2,196)	0	(2,196)	0	13,184,606	0	0	0	131,047	11/20/2020	1FE
154051-BH-8	CENTRAL MAINE POWER CO 5.700% 06/01/19		06/01/2019	Maturity		2,000,000	2,000,000	2,001,370	1,999,858	0	143	0	143	0	2,000,000	0	0	0	57,000	06/01/2019	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		04/01/2019	Paydown		3,001	3,001	3,001	0	0	1,095	0	1,095	0	3,001	0	0	0	0	11/25/2035	1FM
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2019	Paydown		1	(1,473)	(965)	4,736	0	(4,735)	0	(4,735)	0	1	0	0	0	258	11/25/2035	1FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2019	Paydown		33,727	33,727	33,039	33,048	0	679	0	679	0	33,727	0	0	0	499	10/25/2043	1FM
18055F-AK-8	CLARION LIONS PP 5.840% 06/15/19		06/15/2019	Maturity		1,000,000	1,000,000	1,051,280	1,003,540	0	(3,540)	0	(3,540)	0	1,000,000	0	0	0	29,200	06/15/2019	1
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2019	Various Redemption 100.0000		86,878	86,878	85,370	86,450	0	429	0	429	0	86,878	0	0	0	2,599	04/19/2022	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/17/2019			22,319	22,319	22,319	22,319	0	0	0	0	0	22,319	0	0	0	380	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 11/10/46		06/01/2019	Paydown		105,150	105,150	106,200	105,136	0	15	0	15	0	105,150	0	0	0	1,985	11/10/2046	1FM
256882-AD-3	DPL INC 7.250% 10/15/21		05/07/2019	Call 110.3572		1,132,265	1,026,000	1,105,515	1,054,871	0	(3,650)	0	(3,650)	0	1,051,221	0	(25,221)	(25,221)	148,003	10/15/2021	3FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2019	Paydown		20,000	20,000	20,092	20,065	0	(65)	0	(65)	0	20,000	0	0	0	412	07/25/2047	2FE
26875P-AD-3	EOG RESOURCES 5.625% 06/01/19		06/01/2019	Maturity		1,000,000	1,000,000	998,160	999,795	0	205	0	205	0	1,000,000	0	0	0	28,125	06/01/2019	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2019	Paydown		42,592	42,592	42,245	42,263	0	329	0	329	0	42,592	0	0	0	533	06/25/2043	1FM
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/05/2019	Call 100.0000		2,209,000	2,209,000	2,148,719	2,186,960	0	2,602	0	2,602	0	2,189,563	0	19,437	19,437	67,743	04/01/2021	4FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		05/15/2019	Maturity		2,850,000	2,850,000	3,538,190	2,890,171	0	(40,171)	0	(40,171)	0	2,850,000	0	0	0	112,575	05/15/2019	2FE
34417Q-AA-6	FOCUS 2018-1A A21 5.184% 10/30/48		04/30/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	195	10/30/2048	2FE

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		05/15/2019	J P MORGAN SEC HI-YIELD		544,570	923,000	613,795	656,721	0	17,821	0	17,821	0	674,542	0	(129,972)	(129,972)	55,168	01/15/2023	5FE
36228F-2R-6	GSR 2004-6F CL 3A4 6.500% 05/25/34		06/01/2019	Paydown		4,524	4,524	4,320	4,365	0	159	0	159	0	4,524	0	0	0	123	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2019	Paydown		32,237	32,237	33,204	32,327	0	(89)	0	(89)	0	32,237	0	0	0	494	08/10/2043	1FM
	GEORGIA TRANSMISSION CORP PP 5.590%			Redemption 100.0000																	
37362@-AA-0	06/30/30		04/01/2019			14,000	14,000	14,000	14,000	0	0	0	0	0	14,000	0	0	0	196	06/30/2030	1
465685-AF-2	ITC HOLDINGS CORP 5.500% 01/15/20		06/14/2019	Various		4,608,097	4,530,000	4,682,511	4,549,989	0	(8,743)	0	(8,743)	0	4,541,246	0	(11,246)	(11,246)	305,793	01/15/2020	2FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.987% 08/15/49		06/01/2019	Paydown		0	0	25,626	19,518	0	(19,518)	0	(19,518)	0	0	0	0	0	1,425	08/15/2049	1FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/10/2019	TENDER OFFER		248,235	247,000	250,085	246,105	0	(201)	0	(201)	0	245,904	0	2,331	2,331	6,666	06/01/2021	3FE
466247-SE-4	JPMIT 2005-A5 1A2 4.174% 08/25/35		06/01/2019	Paydown		146,754	146,754	124,190	140,068	0	6,685	0	6,685	0	146,754	0	0	0	2,384	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2019	Paydown		1,864,544	1,864,544	1,883,168	1,864,526	0	18	0	18	0	1,864,544	0	0	0	35,800	06/15/2043	1FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		06/01/2019	Paydown		2,577,931	2,577,931	2,655,251	2,609,404	0	(31,473)	0	(31,473)	0	2,577,931	0	0	0	74,460	08/15/2046	1FM
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2019	Paydown		135,503	135,503	139,567	136,792	0	(1,289)	0	(1,289)	0	135,503	0	0	0	2,076	12/15/2046	1FE
46648H-AY-9	JPMIT 2017-2 B1 3.741% 05/25/47		06/01/2019	Paydown		12,659	12,659	12,685	12,685	0	(26)	0	(26)	0	12,659	0	0	0	59	05/25/2047	1FE
				Redemption 100.0000																	
486606-G@-9	KAYNE ANDERSON PP 3.390% 05/03/19		04/03/2019			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,793	05/03/2019	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2019	Paydown		871	871	766	819	0	51	0	51	0	871	0	0	0	20	11/25/2034	1FM
61745@-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2019	Paydown		45,758	45,758	46,672	45,884	0	(127)	0	(127)	0	45,758	0	0	0	960	09/15/2047	1FM
61763K-AY-0	MSBAM 2014-C15 3.654% 04/15/47		06/01/2019	Paydown		77,721	77,721	80,051	78,633	0	(912)	0	(912)	0	77,721	0	0	0	1,185	04/15/2047	1FM
62942K-AA-4	NRMIT 2013-1 A1 3.250% 07/25/43		06/01/2019	Paydown		73,656	73,656	71,815	71,889	0	1,767	0	1,767	0	73,656	0	0	0	1,066	07/25/2043	1FM
708696-BM-0	PENNSYLVANIA ELECTRIC CO 6.625% 04/01/19		04/01/2019	Various		1,580,000	1,580,000	1,704,192	1,582,759	0	(2,759)	0	(2,759)	0	1,580,000	0	0	0	52,338	04/01/2019	2FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/05/2019	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	292	09/05/2048	2FE
73650@-BQ-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		04/15/2019	Maturity		1,000,000	1,000,000	999,260	999,748	0	252	0	252	0	1,000,000	0	0	0	30,500	04/15/2019	1FE
74444@-CC-3	PUBLIC SERVICE COLORADO 5.125% 06/01/19		04/01/2019	Call 100.3979		1,003,979	1,000,000	994,600	999,624	0	108	0	108	0	999,732	0	269	269	20,777	06/01/2019	1FE
744533-BK-5	PUBLIC SERVICE OKLAHOMA 5.150% 12/01/19		06/01/2019	Call 101.2030		1,012,030	1,000,000	997,166	999,636	0	189	0	189	0	999,824	0	176	176	37,780	12/01/2019	2FE
747525-AF-0	QUALCOMM 3.450% 05/20/25		04/17/2019	CITIGROUP GLOBAL MKTS		3,199,140	3,150,000	3,138,660	3,142,231	0	354	0	354	0	3,142,585	0	56,555	56,555	45,885	05/20/2025	1FE
74890E-AA-5	RAITF 2017-FL7 A 3.380% 06/15/37		06/17/2019	Paydown		1,021,832	1,021,832	1,021,832	1,021,832	0	0	0	0	0	1,021,832	0	0	0	17,532	06/15/2037	1FE
76110H-3N-7	RALI SER 2005 QSA CL A1 5.500% 04/25/35		06/01/2019	Paydown		18,627	19,523	19,343	19,296	0	(669)	0	(669)	0	18,627	0	0	0	423	04/25/2035	3FM
76112B-SF-8	RAMP SER 2005-SP1 CL A16 5.000% 09/25/34		06/01/2019	Paydown		34,926	34,926	29,054	32,930	0	1,996	0	1,996	0	34,926	0	0	0	726	09/25/2034	1FM
76112B-SW-1	RAMP SER 2005-SP1 CL 2A9 5.250% 09/25/34		04/01/2019	Paydown		174,233	155,993	167,650	167,650	0	6,583	0	6,583	0	174,233	0	0	0	3,046	09/25/2034	1FM
79549A-YP-8	SBMT SER 2003-1 CL A1 6.500% 09/25/33		06/01/2019	Paydown		12,046	12,046	11,805	11,907	0	139	0	139	0	12,046	0	0	0	328	09/25/2033	2FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2019	Paydown		199,129	195,676	195,733	195,733	0	3,397	0	3,397	0	199,129	0	0	0	2,882	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2019	Paydown		32,400	32,400	32,319	32,316	0	84	0	84	0	32,400	0	0	0	421	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.518% 03/25/43		06/01/2019	Paydown		39,167	39,167	40,196	40,051	0	(884)	0	(884)	0	39,167	0	0	0	599	03/25/2043	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.820% 08/25/45		06/01/2019	Paydown		29,759	29,759	30,577	30,409	0	(650)	0	(650)	0	29,759	0	0	0	474	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/20/2019	Paydown		136,479	136,479	136,455	136,471	0	8	0	8	0	136,479	0	0	0	1,369	10/20/2033	1FE
86184R-AA-5	SMPT 2017-MONT A 3.233% 08/20/30		06/20/2019	Paydown		148,260	148,260	148,260	148,260	0	0	0	0	0	148,260	0	0	0	2,261	08/20/2030	1FM
86421Q-AA-0	STWD 2018-URB A 3.394% 05/15/35		06/17/2019	Paydown		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	245,939	05/15/2035	1FM
87612@-BH-4	TARGA RESOURCES PARTNERS 5.875% 04/15/26		04/12/2019	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	205,625	04/15/2026	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		04/01/2019	Various		54,215	54,215	54,157	54,186	0	29	0	29	0	54,215	0	0	0	829	03/30/2024	2AM
				Redemption 100.0000																	
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		04/01/2019	Redemption 100.0000		10,143	10,143	9,876	10,055	0	87	0	87	0	10,143	0	0	0	155	03/30/2023	2AM
				Redemption 100.0000																	
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		04/01/2019			18,783	18,783	18,964	18,835	0	(52)	0	(52)	0	18,783	0	0	0	288	03/30/2023	3AM
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2019	Paydown		119,551	119,551	137,054	130,724	0	(11,173)	0	(11,173)	0	119,551	0	0	0	2,991	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2019	Paydown		15,559	15,559	17,833	17,116	0	(1,557)	0	(1,557)	0	15,559	0	0	0	365	07/15/2059	1FE
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2019	Paydown		60,555	60,555	60,186	60,835	0	369	0	369	0	60,555	0	0	0	758	03/25/2058	1FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		06/01/2019	Paydown		148,573	148,573	152,284	148,835	0	(262)	0	(262)	0	148,573	0	0	0	1,690	08/10/2049	1FM
91913Y-AR-1	VALERO ENERGY CORP 6.125% 02/01/20		04/25/2019	Call 102.4790		5,123,950	5,000,000	5,151,800	5,021,042	0	(6,341)	0	(6,341)	0	5,014,702	0	(14,702)	(14,702)	348,533	02/01/2020	2FE
				Redemption 100.0000																	
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		04/01/2019			13,206	13,206	13,206	13,150	0	56	0	56	0	13,206	0	0	0	130	06/30/2030	1FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2019	Paydown		79,617	79,617	82,002	80,507	0	(890)	0	(890)	0	79,617	0	0	0	1,501	05/15/2047	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2019	Paydown		92,821	92,821	95,601	93,714	0	(893)	0	(893)	0	92,821	0	0	0	1,394	03/15/2046	1FM
	WABASH VALLEY POWER ASSOC PP 5.080%			Redemption 100.0000																	
92966*-AA-7	04/30/24		04/30/2019			22,993	22,993	23,200	21,412	0	1,580	0	1,580	0	22,993	0	0	0	609	04/30/2024	1

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
949800-AA-6	WFMS 2003-M A1 4.901% 12/25/33 WELLS FARGO MTE BACKED SECUR SER 2005-9 CL		06/01/2019	Paydown		11,732	11,732	12,054	12,611	.0	(.879)	.0	(.879)	.0	11,732	.0	.0	.0	246	12/25/2033	1FM
94982W-AD-6	1A4 5.500% 10/25/35		06/01/2019	Paydown		228,619	228,619	178,752	212,219	.0	16,400	.0	16,400	.0	228,619	.0	.0	.0	4,721	10/25/2035	1FM
95001P-AA-1	WFCM 2018-BX1 A 3.125% 12/15/36 Westlake Automob20183A ivable SER 20183A CL		06/17/2019	Paydown		286,930	286,930	286,661	286,423	.0	507	.0	507	.0	286,930	.0	.0	.0	4,650	12/15/2036	1FM
96042G-AA-0	A1 2.530% 09/16/19		04/15/2019	Paydown		83,795	83,795	83,795	83,795	.0	.0	.0	.0	.0	83,795	.0	.0	.0	701	09/16/2019	1FE
97652Q-BL-2	WIN 2014-2 B3 4.101% 09/20/44		06/01/2019	Paydown		58,544	58,544	60,373	60,086	.0	(1,542)	.0	(1,542)	.0	58,544	.0	.0	.0	1,001	09/20/2044	1FM
	Redemption 100.0000																				
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/17/2019			72,332	72,332	72,332	72,332	.0	.0	.0	.0	.0	72,332	.0	.0	.0	1,356	12/15/2027	1FE
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	04/17/2019	TENDER OFFER		1,837,213	1,780,123	1,780,123	1,780,123	.0	.0	.0	.0	.0	1,780,123	.0	57,090	57,090	29,452	10/04/2026	2FE
448055-AB-9	HUSKY ENERGY INC 6.150% 06/15/19	A	06/15/2019	Maturity		3,000,000	3,000,000	3,090,660	3,004,449	.0	(4,449)	.0	(4,449)	.0	3,000,000	.0	.0	.0	92,250	06/15/2019	2FE
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	05/15/2019	Call 102.0879		2,450,109	2,400,000	2,500,824	2,415,997	.0	(4,690)	.0	(4,690)	.0	2,411,308	.0	(11,308)	(11,308)	125,109	03/30/2020	1FE
	Redemption 100.0000																				
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2019			392,400	392,400	389,457	392,098	.0	302	.0	302	.0	392,400	.0	.0	.0	11,552	06/15/2019	1FE
	Redemption 100.0000																				
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	D	06/03/2019			106,000	106,000	110,717	108,343	.0	(2,343)	.0	(2,343)	.0	106,000	.0	.0	.0	3,816	06/01/2025	2FE
69343M-AA-0	PFP III 2015-2 A 3.851% 07/14/34	D	06/01/2019	Paydown		3,757	3,757	3,757	3,757	.0	.0	.0	.0	.0	3,757	.0	.0	.0	.0	07/14/2034	1FE
69343M-AA-0	PFP III 2015-2 A 3.851% 07/14/34	D	06/01/2019	Paydown		(3,757)	(3,757)	(3,757)	(3,757)	.0	.0	.0	.0	.0	(3,757)	.0	.0	.0	3,757	07/14/2034	1FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE 4.375% 05/20/23	D	04/01/2019	TENDER OFFER		7,612,500	7,500,000	7,412,100	7,456,261	.0	1,918	.0	1,918	.0	7,458,179	.0	154,321	154,321	.0	05/20/2023	3FE
78467K-A8-6	SSE PP 3.300% 04/16/19	D	04/16/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	33,000	04/16/2019	1
809096-AB-4	BEFIMMO PP 4.830% 05/30/19	D	05/30/2019	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	24,150	05/30/2019	2
02736#-AN-9	FRITZ DRAXLMAIER PP 5.000% 04/02/24	D	06/27/2019	PRIVATE PLACEMENT		1,028,140	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	28,140	28,140	45,069	04/02/2024	2PL
66177#-AB-9	INCHCAPE PLC PP 6.040% 05/23/19	C	05/23/2019	Maturity		1,964,286	1,964,286	1,964,286	1,964,286	.0	.0	.0	.0	.0	1,964,286	.0	.0	.0	59,321	05/23/2019	2
69300#-AB-3	GAS NETWORKS IRELAND PP 6.740% 03/31/19	C	04/01/2019	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	67,400	03/31/2019	1
N9146#-AB-3	VAN OORD FIN BV PP 5.410% 04/20/21	C	04/01/2019	Call 105.2962		526,481	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	51,067	04/20/2021	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						149,626,008	149,487,935	149,788,214	147,858,624	0	(71,154)	0	(71,154)	0	148,545,912	0	88,977	88,977	4,573,722	XXX	XXX
8399997. Total - Bonds - Part 4						167,598,334	167,479,179	167,967,440	160,891,078	0	(90,032)	0	(90,032)	0	166,631,184	0	(23,967)	(23,967)	4,837,952	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						167,598,334	167,479,179	167,967,440	160,891,078	0	(90,032)	0	(90,032)	0	166,631,184	0	(23,967)	(23,967)	4,837,952	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
023608-10-2	AMEREN CORPORATION		06/18/2019	S. G. COWEN SECURITIES CORP.	2,824,000	214,616		115,136	184,210	(69,074)	.0	.0	(69,074)	.0	115,136	.0	99,480	99,480	2,683		L
125896-10-0	QMS ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	7,794,000	458,232		386,952	386,972	(20)	.0	.0	(20)	.0	386,952	.0	71,281	71,281	5,962		L
22052L-10-4	CORTEVA INC		06/18/2019	S. G. COWEN SECURITIES CORP.	2,933,000	79,082		117,061	.0	.0	.0	.0	.0	.0	117,061	.0	(37,979)	(37,979)	.0		L
260557-10-3	DOW INC-W/I		06/18/2019	S. G. COWEN SECURITIES CORP.	2,933,000	147,046		193,708	.0	.0	.0	.0	.0	.0	193,708	.0	(46,661)	(46,661)	2,053		L
26078J-10-0	DOWDUPONT INC		06/04/2019	Spin Off	.0000	310,875		310,875	247,478	63,397	.0	.0	63,397	.0	310,875	.0	.0	.0	.0		L
26078J-10-0	DOWDUPONT INC		06/05/2019	Tax Free Exchange	2,934,000	280,443		280,443	223,253	57,191	.0	.0	57,191	.0	280,443	.0	.0	.0	1,526		L
26078J-10-0	DOWDUPONT INC		06/05/2019	Reverse Stock Split	5,868,000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,051		L
31339*-10-7	FHLB Indianapolis		06/03/2019	PRIVATE PLACEMENT S. G. COWEN SECURITIES CORP.	27,000	2,700		2,432	2,700	(268)	.0	.0	(268)	.0	2,432	.0	268	268	.92		A
337932-10-7	FIRST ENERGY CORP		06/21/2019	S. G. COWEN SECURITIES CORP.	5,280,000	231,094		166,358	198,264	(31,906)	.0	.0	(31,906)	.0	166,358	.0	64,737	64,737	4,013		L
50050N-10-3	KONTOR		05/28/2019	S. G. COWEN SECURITIES CORP.	555,000	21,228		12,232	.0	.0	.0	.0	.0	.0	12,232	.0	8,996	8,996	.0		L
59156R-10-8	METLIFE INC		05/21/2019	S. G. COWEN SECURITIES CORP.	6,484,000	311,351		297,311	266,233	31,078	.0	.0	31,078	.0	297,311	.0	14,039	14,039	5,576		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/21/2019	S. G. COWEN SECURITIES CORP.	2,915,000	155,746		208,575	178,923	29,652	.0	.0	29,652	.0	208,575	.0	(52,829)	(52,829)	4,547		L
825427-10-7	SHREVEPORT GAMING HOLDINGS		04/01/2019	TENDER OFFER	1,151,000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	U
918204-10-8	VF CORP		05/23/2019	Spin Off	.0000	12,232		12,232	16,292	(4,060)	.0	.0	(4,060)	.0	12,232	.0	.0	.0	.0		L

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol /Market Indicator (a)
9099999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					2,224,645	XXX	2,103,315	1,704,325	75,990	0	0	75,990	0	2,103,315	0	121,332	121,332	29,503	XXX	XXX
9799997.	Total - Common Stocks - Part 4					2,224,645	XXX	2,103,315	1,704,325	75,990	0	0	75,990	0	2,103,315	0	121,332	121,332	29,503	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					2,224,645	XXX	2,103,315	1,704,325	75,990	0	0	75,990	0	2,103,315	0	121,332	121,332	29,503	XXX	XXX
9899999.	Total - Preferred and Common Stocks					2,224,645	XXX	2,103,315	1,704,325	75,990	0	0	75,990	0	2,103,315	0	121,332	121,332	29,503	XXX	XXX
9999999.	Totals					169,822,979	XXX	170,070,755	162,595,403	75,990	(90,032)	0	(14,042)	0	168,734,499	0	97,365	97,365	4,867,455	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/14/2016	07/12/2019	24,765	175.29	204,027			417,037		417,037	171,619					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/12/2016	08/14/2019	15,001	174.86	123,281			258,610		258,610	102,604					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2016	09/13/2019	13,019	172.44	105,515			255,433		255,433	92,175					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2016	10/14/2019	7,426	171.69	59,925			150,974		150,974	52,503					-	100/133
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2016	10/25/2019	4,330	171.61	34,921			88,280		88,280	30,394					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/14/2016	11/14/2019	8,003	170.57	64,155			171,335		171,335	56,978					-	100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2016	11/27/2019	6,433	172.24	52,076			127,049		127,049	43,872					-	100/109
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2016	12/13/2019	3,525	174.19	28,858			62,884		62,884	22,595					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2016	12/27/2019	6,428	174.70	52,781			111,529		111,529	40,176					-	100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/13/2017	01/14/2020	4,799	174.83	39,433			82,734		82,734	29,610					-	100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/27/2017	01/27/2020	3,370	174.80	27,683			58,226		58,226	20,655					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2017	02/14/2020	2,173	175.82	17,954			35,502		35,502	12,732					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/27/2017	02/27/2020	4,147	176.77	34,451			64,231		64,231	23,221					-	100/117
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2017	03/13/2020	5,756	175.82	47,564			94,339		94,339	33,211					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2017	03/27/2020	7,031	175.64	58,045			116,581		116,581	40,571					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/11/2017	04/14/2020	3,350	176.74	27,824			52,320		52,320	18,423					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/27/2017	04/27/2020	4,572	178.92	38,446			62,955		62,955	22,722					-	100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2017	05/14/2020	100	179.60	846			1,328		1,328	480					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/24/2017	05/27/2020	5,579	180.14	47,235			71,802		71,802	25,942					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2017	06/12/2020	3,806	181.28	32,430			45,789		45,789	16,633					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2017	06/26/2020	1,806	180.46	15,322			22,997		22,997	8,201					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/13/2017	07/12/2019	589	179.99	4,134			7,155		7,155	3,392					-	100/84
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/13/2017	07/14/2020	778	179.99	6,580			10,236		10,236	3,601					-	100/77
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2017	07/26/2019	172	180.60	1,209			1,979		1,979	930					-	100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2017	07/27/2020	5,559	180.60	47,188			70,880		70,880	24,961					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2017	08/14/2019	638	180.27	4,485			7,559		7,559	3,458					-	100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2017	08/14/2020	4,726	180.27	40,044			61,725		61,725	21,457					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/24/2017	08/27/2019	1,473	179.90	10,335			18,001		18,001	8,013					-	100/96

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2017	08/27/2020	1,479	179.90	12,502			19,828		19,828	6,816					-	100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2017	09/13/2019	1,755	182.94	12,519			16,371		16,371	7,440					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2017	09/14/2020	3,750	182.94	32,242			42,073		42,073	14,924					-	100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2017	09/27/2019	661	183.03	4,719			6,155		6,155	2,750					-	100/102
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2017	09/25/2020	4,699	183.03	40,420			52,719		52,719	18,560					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2017	10/11/2019	1,731	186.07	12,558			11,802		11,802	5,209					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2017	10/14/2020	3,741	186.07	32,712			34,712		34,712	12,493					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2017	10/25/2019	1,661	187.82	12,168			9,402		9,402	4,037					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2017	10/27/2020	3,328	187.82	29,375			27,653		27,653	10,016					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2017	11/14/2019	1,280	187.49	9,360			7,732		7,732	3,303					-	100/110
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2017	11/13/2020	5,062	187.49	44,603			43,479		43,479	15,640					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2017	11/27/2019	228	188.44	1,677			1,266		1,266	534					-	100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2017	11/27/2020	451	188.44	3,995			3,667		3,667	1,322					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2017	12/13/2019	638	189.52	4,719			3,205		3,205	1,328					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2017	12/14/2020	9,297	189.52	82,814			70,845		70,845	25,567					-	100/109
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2017	12/27/2019	925	191.36	6,903			3,839		3,839	1,554					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2017	12/22/2020	7,724	191.36	69,466			52,289		52,289	18,923					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/11/2018	01/14/2020	1,563	195.81	11,628			3,735		3,735	1,375					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2018	01/14/2021	2,788	195.81	24,843			13,691		13,691	5,019					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2018	01/27/2020	1,861	197.76	13,947			3,573		3,573	1,265					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2018	01/27/2021	5,016	197.76	45,037			21,469		21,469	7,875					-	100/153
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2018	02/14/2020	1,530	190.79	11,067			7,453		7,453	3,015					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2018	02/12/2021	1,861	190.79	16,117			13,583		13,583	4,838					-	100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/26/2018	02/27/2020	1,418	192.59	10,319			5,826		5,826	2,311					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2018	02/26/2021	4,003	192.59	34,849			26,102		26,102	9,368					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2018	03/13/2020	2,594	191.19	18,749			12,764		12,764	5,111					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2018	03/12/2021	5,753	191.19	49,610			41,828		41,828	14,844					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2018	03/27/2020	5,087	191.06	36,742			25,997		25,997	10,327					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2018	03/26/2021	3,235	191.06	27,872			23,968		23,968	8,475					-	100/97



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2020	2,160	192.11	15,687			10,175		10,175	4,018					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2021	812	192.11	7,036			5,668		5,668	2,006					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2018	04/27/2020	1,347	192.29	9,764			6,384		6,384	2,505					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2018	04/27/2021	4,493	192.29	38,794			31,363		31,363	11,098					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2018	05/14/2020	937	193.24	6,806			4,140		4,140	1,620					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2018	05/14/2021	2,955	193.24	25,638			19,591		19,591	6,944					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2020	2,776	193.41	20,191			12,383		12,383	4,831					-	100/87
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2021	1,422	193.41	12,320			9,427		9,427	3,327					-	100/89
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2018	06/12/2020	637	191.57	4,587			3,458		3,458	1,344					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2018	06/14/2021	1,138	191.57	9,766			8,592		8,592	2,993					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2018	06/26/2020	910	194.42	6,655			3,860		3,860	1,484					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2018	06/25/2021	1,512	194.42	13,201			9,602		9,602	3,387					-	100/127
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2018	07/12/2019	1,373	194.53	7,289			412		412	(645)					-	100/115
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2018	07/14/2020	2,226	194.53	16,281			9,571		9,571	3,673					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2018	07/14/2021	6,780	194.53	59,091			43,191		43,191	15,188					-	100/107
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2018	07/26/2019	8,593	193.89	45,482			7,218		7,218	(1,031)					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2018	07/27/2020	2,775	193.89	20,175			12,958		12,958	4,967					-	100/90
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2018	08/14/2019	2,335	193.53	12,340			3,013		3,013	397					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2018	08/14/2020	2,743	193.53	19,966			13,525		13,525	5,158					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2018	08/13/2021	1,586	193.53	13,754			11,007		11,007	3,822					-	100/84
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2018	08/27/2019	1,463	194.85	7,781			1,624		1,624	190					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2018	08/27/2020	1,252	194.85	9,150			5,610		5,610	2,129					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2018	08/27/2021	5,558	194.85	48,518			35,850		35,850	12,506					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2018	09/13/2019	8,743	194.10	46,158			13,989		13,989	3,497					-	100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2018	09/14/2020	4,513	194.10	32,762			22,024		22,024	8,304					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2018	09/14/2021	13,091	194.10	113,329			89,544		89,544	31,026					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2018	09/25/2020	1,934	194.95	14,100			8,954		8,954	3,384					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2018	09/27/2021	8,664	194.95	75,161			56,748		56,748	19,667					-	100/107
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2018	09/27/2019	4,309	194.95	22,848			6,549		6,549	1,680					-	100/101

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2018	10/11/2019	6,864	191.13	35,686			23,408		23,408	9,267					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2018	10/14/2020	2,422	191.13	17,316			15,600		15,600	5,790					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2018	10/14/2021	7,989	191.13	67,799			66,471		66,471	22,450					-	100/91
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/25/2018	10/25/2019	3,599	188.10	18,414			19,651		19,651	8,422					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2018	10/27/2020	1,191	188.10	8,378			9,706		9,706	3,525					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2018	10/27/2021	5,992	188.10	50,152			59,496		59,496	19,532					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2018	11/14/2019	4,674	186.79	23,746			30,613		30,613	13,180					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2018	11/13/2020	6,162	186.79	42,932			55,458		55,458	19,780					-	100/86
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2018	11/12/2021	14,621	186.79	121,256			156,588		156,588	50,734					-	100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/26/2018	11/27/2019	4,704	186.01	23,800			34,104		34,104	14,536					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/26/2018	11/24/2021	9,645	186.01	80,012			108,116		108,116	34,624					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2018	11/25/2020	4,344	186.01	30,219			41,527		41,527	14,682					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2018	12/13/2019	9,244	185.31	46,594			73,027		73,027	30,782					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2018	12/14/2020	8,003	185.31	55,613			80,668		80,668	28,170					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2018	12/14/2021	21,904	185.31	181,843			255,837		255,837	81,263					-	100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2018	12/27/2019	4,169	184.69	20,944			35,396		35,396	14,717					-	100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2018	12/22/2020	3,454	184.69	23,989			36,444		36,444	12,574					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2018	12/27/2021	2,529	184.69	21,062			30,596		30,596	9,634					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2019	01/14/2020	5,176	185.28		26,085		42,184		42,184	16,099					-	100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2019	01/14/2021	2,952	185.28		20,567		30,261		30,261	9,694					-	100/93
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2019	01/14/2022	11,636	185.28		97,236		137,426		137,426	40,191					-	100/90
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	5,190	185.17		26,139		43,231		43,231	17,092					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2021	1,761	185.17		12,258		18,292		18,292	6,034					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2022	3,067	185.17		25,617		36,595		36,595	10,978					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2019	02/14/2020	6,096	186.19		30,872		47,000		47,000	16,128					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2019	02/12/2021	2,234	186.19		15,642		21,985		21,985	6,344					-	100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2019	02/14/2022	12,541	186.19		105,309		142,967		142,967	37,658					-	100/95
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2019	02/27/2020	3,513	185.87		17,827		28,246		28,246	10,419					-	100/106
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2019	02/26/2021	2,034	185.87		14,251		20,561		20,561	6,310					-	100/101

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2019	02/25/2022	3,056	185.87		25,674		35,540		35,540	9,867					-	100/113
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2019	03/12/2021	3,373	185.88		23,638		34,305		34,305	10,667					-	100/82
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2019	03/14/2022	12,002	185.88		100,841		140,188		140,188	39,346					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2019	03/13/2020	10,792	185.88		54,764		87,846		87,846	33,082					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2019	03/27/2020	9,346	188.21		48,021		62,805		62,805	14,784					-	100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2019	03/26/2021	1,472	188.21		10,471		13,099		13,099	2,628					-	100/129
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2019	03/25/2022	2,253	188.21		19,292		23,587		23,587	4,295					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2019	04/14/2020	5,111	186.67		26,044		39,914		39,914	13,870					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2019	04/14/2021	1,082	186.67		7,636		10,659		10,659	3,023					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2019	04/13/2022	12,257	186.67		103,875		139,116		139,116	35,241					-	100/91
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2019	04/15/2020	220	186.67		1,119		1,715		1,715	596					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2019	04/19/2022	32	186.67		272		365		365	92					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2019	04/27/2021	2,633	187.62		18,673		24,697		24,697	6,024					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2019	04/27/2022	1,103	187.62		9,398		12,015		12,015	2,617					-	100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2020	4,658	187.62		23,860		34,053		34,053	10,192					-	100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/14/2021	246	187.21		1,743		2,378		2,378	635					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/13/2022	12,430	187.21		106,111		138,718		138,718	32,606					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2019	05/14/2020	7,745	187.21		39,585		59,329		59,329	19,744					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2019	05/15/2020	1,198	187.89		6,143		8,670		8,670	2,527					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2019	05/17/2021	1,756	187.89		12,507		16,334		16,334	3,827					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2019	05/16/2022	4,364	187.89		37,392		47,134		47,134	9,742					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/22/2019	05/27/2020	3,733	187.50		19,110		28,299		28,299	9,189					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/27/2021	2,512	187.50		17,851		24,090		24,090	6,239					-	100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/26/2022	6,251	187.50		53,443		69,132		69,132	15,689					-	100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2019	06/12/2020	6,048	189.50		31,400		39,369		39,369	7,969					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2019	06/14/2021	2,982	189.50		21,583		25,582		25,582	3,999					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2019	06/14/2022	21,245	189.50		185,599		214,366		214,366	28,767					-	100/92
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2019	06/15/2020	4,669	189.54		24,249		30,303		30,303	6,054					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2019	06/15/2021	2,532	189.54		18,336		21,678		21,678	3,342					-	100/96

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/17/2019	.06/15/2022	3,561	189.54		31,118		35,862		35,862	4,744					-	100/92
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/26/2019	.06/26/2020	2,801	191.71		14,714		15,294		15,294	580					-	100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/26/2019	.06/25/2021	1,518	191.71		11,145		11,475		11,475	330					-	100/96
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRTWT807	.06/26/2019	.06/27/2022	751	191.71		6,653		6,820		6,820	167					-	100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.12/27/2017	.12/24/2020	96	229.43	1,368			888		888	408					-	100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.01/12/2018	.01/14/2020	39	229.43	452			205		205	109					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.01/12/2018	.01/14/2021	157	229.43	2,218			1,475		1,475	675					-	100/277
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.01/26/2018	.01/27/2020	30	233.45	354			118		118	61					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.01/26/2018	.01/27/2021	34	233.45	495			271		271	125					-	100/3
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.02/14/2018	.02/14/2020	349	220.90	3,827			3,555		3,555	1,854					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.02/14/2018	.02/12/2021	77	220.90	1,027			1,064		1,064	463					-	100/78
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.02/27/2018	.02/27/2020	239	221.55	2,661			2,390		2,390	1,239					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.02/27/2018	.02/26/2021	2,149	221.55	28,988			29,220		29,220	12,698					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.03/14/2018	.03/13/2020	519	221.69	5,762			5,234		5,234	2,692					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.03/14/2018	.03/12/2021	956	221.69	12,953			13,053		13,053	5,652					-	100/95
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.03/27/2018	.03/27/2020	282	219.69	3,013			3,248		3,248	1,643					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.03/27/2018	.03/26/2021	674	219.69	8,762			10,018		10,018	4,271					-	100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.04/13/2018	.04/14/2020	167	221.04	1,769			1,815		1,815	916					-	100/96
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.04/13/2018	.04/14/2021	163	221.04	2,099			2,321		2,321	992					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.04/27/2018	.04/27/2020	669	221.14	7,045			7,328		7,328	3,674					-	100/94
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.04/27/2018	.04/27/2021	1,587	221.14	20,393			22,729		22,729	9,682					-	100/95
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.05/14/2018	.05/14/2020	45	221.23	474			500		500	249					-	100/96
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.05/14/2018	.05/14/2021	1,193	221.23	15,206			17,172		17,172	7,291					-	100/95
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.05/25/2018	.05/27/2020	867	221.49	9,120			9,596		9,596	4,742					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.05/25/2018	.05/27/2021	1,910	221.49	24,407			27,463		27,463	11,631					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.06/14/2018	.06/12/2020	161	222.93	1,706			1,681		1,681	830					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.06/14/2018	.06/14/2021	1,126	222.93	14,433			15,481		15,481	6,587					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.06/27/2018	.06/26/2020	443	223.53	4,663			4,535		4,535	2,228					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	.06/27/2018	.06/25/2021	702	223.53	8,980			9,524		9,524	4,046					-	100/99

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/12/2019	1,201		225.57	9,133			3,736		3,736	1,778					-	100/107
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/14/2020	1,086		225.57	11,540			10,177		10,177	5,007					-	100/108
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/14/2021	1,419		225.57	18,304			18,031		18,031	7,703					-	100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/26/2019	464		224.37	3,505			2,081		2,081	1,150					-	100/94
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/27/2020	227		224.37	2,397			2,298		2,298	1,118					-	100/94
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/27/2021	36		224.37	455			477		477	201					-	100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/14/2019	990		225.26	7,469			4,326		4,326	2,366					-	100/93
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/14/2020	1,487		225.26	15,712			14,589		14,589	7,079					-	100/95
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/13/2021	1,101		225.26	14,135			14,367		14,367	6,077					-	100/96
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2019	35		227.62	273			122		122	64					-	100/95
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2020	211		227.62	2,285			1,860		1,860	907					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2021	3,132		227.62	41,211			37,808		37,808	16,101					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2018	.09/13/2019	726		227.19	5,676			2,970		2,970	1,605					-	100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2018	.09/14/2021	462		227.19	6,111			5,722		5,722	2,422					-	100/103
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/27/2019	973		223.94	7,543			6,143		6,143	3,475					-	100/103
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/25/2020	263		223.94	2,844			2,882		2,882	1,365					-	100/173
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/27/2021	951		223.94	12,461			13,335		13,335	5,536					-	100/134
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/11/2019	371		218.60	2,811			3,854		3,854	2,186					-	100/106
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2020	782		218.60	8,294			11,038		11,038	5,046					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2021	1,189		218.60	15,236			20,124		20,124	8,088					-	100/78
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/25/2019	1,994		217.17	14,809			23,388		23,388	13,040					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2020	212		217.17	2,190			3,203		3,203	1,440					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2021	1,128		217.17	14,161			20,104		20,104	7,976					-	100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/14/2019	1,402		219.74	10,503			13,961		13,961	7,751					-	100/92
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/13/2020	1,402		219.74	14,630			19,189		19,189	9,718					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/12/2021	1,707		219.74	21,600			28,141		28,141	11,280					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/27/2019	260		219.61	1,938			2,663		2,663	1,464					-	100/120
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/27/2020	223		219.61	2,318			3,099		3,099	1,399					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/26/2021	1,785		219.61	22,462			29,738		29,738	11,870					-	100/98

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/13/2019	1,359		218.62	9,890			15,188		15,188	8,233					-	100/112
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2020	810		218.62	8,213			11,829		11,829	5,279					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2021	1,240		218.62	15,312			21,433		21,433	8,479					-	100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2018	12/27/2019	936		213.61	6,600			14,278		14,278	7,415					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2018	12/24/2020	520		213.61	5,128			9,302		9,302	3,986					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2018	12/27/2021	356		213.61	4,279			7,212		7,212	2,761					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2020	2,328		216.52		16,884		30,470		30,470	13,586					-	100/97
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2021	360		216.52		3,674		5,811		5,811	2,137					-	100/93
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2022	637		216.52		7,935		11,887		11,887	3,952					-	100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2020	3,140		218.44		23,118		37,183		37,183	14,065					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2021	1,177		218.44		12,156		17,742		17,742	5,586					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2022	27		218.44		346		485		485	139					-	100/101
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/14/2020	1,311		221.27		9,744		13,263		13,263	3,519					-	100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/12/2021	1,279		221.27		13,273		17,381		17,381	4,109					-	100/102
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/14/2022	131		221.27		1,665		2,132		2,132	468					-	100/98
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2019	02/27/2020	788		222.19		5,845		7,663		7,663	1,818					-	100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/13/2020	2,371		223.52		17,808		21,649		21,649	3,841					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/12/2021	9		223.52		94		113		113	19					-	100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/14/2022	309		223.52		3,968		4,732		4,732	765					-	100/93
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2019	03/27/2020	437		224.38		3,312		3,857		3,857	544					-	100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2019	03/26/2021	357		224.38		3,776		4,393		4,393	617					-	100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2020	1,306		226.60		9,975		10,241		10,241	266					-	100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2022	128		226.60		1,679		1,802		1,802	123					-	100/82
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/15/2019	04/15/2020	270		226.07		2,056		2,188		2,188	133					-	100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2020	1,482		225.31		11,323		12,882		12,882	1,559					-	100/125
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2021	1,340		225.31		14,375		16,232		16,232	1,857					-	100/105
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2022	1,709		225.31		22,484		25,238		25,238	2,754					-	100/82
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2019	05/14/2020	1,385		223.10		10,537		13,947		13,947	3,410					-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/15/2019	05/15/2020	469		223.81		3,581		4,537		4,537	956					-	100/99

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

## E06.8

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

## E06.9



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	625		2,658.69	133,126			196,581		196,581	127,968					-	100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	10/26/2018	10/25/2019	115		2,658.69	15,790			20,672		20,672	15,984					-	100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	465		2,701.58	94,200			130,965		130,965	86,678					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	125		2,701.58	23,730			17,469		17,469	13,459					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	33		2,771.15	5,625			7,483		7,483	5,141					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	1,432		2,730.20	51,221			3,375		3,375	2,779					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	205		2,730.20	10,864			3,039		3,039	2,707					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	251		2,798.46	42,813			51,466		51,466	35,557					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	11,675		2,730.20	1,992,188			3,044,991		3,044,991	2,044,912					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	3,666		2,730.20	650,650			421,637		421,637	336,956					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	1,639		2,730.20	55,043			2,478		2,478	1,933					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	11/27/2018	11/27/2019	296		2,682.17	59,788			89,845		89,845	58,123					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	11/27/2018	11/27/2019	40		2,682.17	4,770			7,026		7,026	5,408					-	100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	616		2,599.95	128,801			232,323		232,323	140,971					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	264		2,599.95	34,712			70,324		70,324	49,814					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	12,159		2,545.94	2,569,265			5,189,803		5,189,803	3,063,510					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	4,234		2,545.94	563,794			1,384,472		1,384,472	980,839					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	226		2,609.59	39,848			83,878		83,878	51,593					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	65		2,584.13	12,326			25,523		25,523	15,456					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	1,744		2,545.94	42,180			62,269		62,269	49,516					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	1,656		2,545.94	42,572			65,660		65,660	52,461					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMAJ20ELI146	12/17/2018	12/16/2019	414		2,545.94	16,247			31,080		31,080	25,246					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	176		2,488.83	25,842			70,558		70,558	45,942					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	603		2,488.83	122,400			288,466		288,466	162,021					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	544		2,582.61		104,747		216,942		216,942	112,195					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	105		2,582.61		12,240		32,996		32,996	20,756					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	12,297		2,610.30		2,269,470		4,636,124		4,636,124	2,366,654					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	1,563		2,610.30		48,552		39,937		39,937	(8,615)					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	253		2,610.30		12,276		13,237		13,237	961					-	100/97

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	2,594	2,610.30		85,979		74,150		74,150	(11,829)					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	17	2,649.45		2,799		5,925		5,925	3,126					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	289	2,610.30		14,647		16,148		16,148	1,501					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	4,984	2,610.30		543,818		1,449,219		1,449,219	905,401					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	144	2,610.30		7,613		8,530		8,530	917					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	646	2,675.56		95,540		208,553		208,553	113,013					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.01/25/2019	.01/27/2020	445	2,664.76		83,020		148,520		148,520	65,500					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.01/25/2019	.01/27/2020	37	2,664.76		4,214		9,205		9,205	4,991					-	100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	242	2,745.73		25,697		43,312		43,312	17,615					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	857	2,745.73		154,827		233,070		233,070	78,243					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	1,755	2,775.60		58,440		32,459		32,459	(25,981)					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	245	2,775.60		15,912		11,702		11,702	(4,210)					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	1,239	2,775.60		38,872		20,332		20,332	(18,540)					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	4,507	2,775.60		466,623		701,634		701,634	235,011					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	178	2,844.99		25,146		35,851		35,851	10,705					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	52	2,817.23		8,178		11,552		11,552	3,374					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	205	2,775.60		12,711		9,263		9,263	(3,448)					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	.02/15/2019	.02/18/2020	10,580	2,775.60		1,914,598		2,669,603		2,669,603	755,005					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/27/2019	.02/27/2020	420	2,792.38		75,946		101,220		101,220	25,274					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/27/2019	.02/27/2020	45	2,792.38		4,775		6,892		6,892	2,117					-	100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.03/14/2019	.03/13/2020	204	2,808.48		20,821		29,298		29,298	8,477					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.03/14/2019	.03/13/2020	1,159	2,808.48		206,756		271,160		271,160	64,404					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	174	2,822.48		11,564		5,889		5,889	(5,675)					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	358	2,822.48		21,210		10,082		10,082	(11,128)					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	142	2,893.04		24,800		25,210		25,210	410					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	78	2,864.82		13,640		15,351		15,351	1,711					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	11,428	2,822.48		1,999,810		2,590,734		2,590,734	590,924					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	1,837	2,822.48		68,961		23,355		23,355	(45,605)					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.03/15/2019	.03/16/2020	1,596	2,822.48		56,313		17,951		17,951	(38,362)					-	100/98

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	03/15/2019	03/16/2020	4,255	2,822.48		720,600		573,739		573,739	(146,861)					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB86K528	03/27/2019	03/27/2020	231	2,805.37		42,055		55,360		55,360	13,305					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB86K528	03/27/2019	03/27/2020	36	2,805.37		3,978		5,710		5,710	1,732					-	100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	691	2,907.41		122,610		120,784		120,784	(1,826)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	271	2,907.41		27,457		23,319		23,319	(4,138)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	337	2,905.58		21,266		6,968		6,968	(14,298)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	1,767	2,905.58		67,269		17,728		17,728	(49,540)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	79	2,949.16		11,914		12,008		12,008	94					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	1,623	2,905.58		57,523		14,505		14,505	(43,018)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	4,770	2,905.58		469,854		440,868		440,868	(28,986)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	162	2,978.22		21,667		21,814		21,814	147					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	95	2,905.58		6,848		2,316		2,316	(4,531)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2019	04/15/2020	12,206	2,905.58		2,159,819		2,183,252		2,183,252	23,434					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	81	2,939.88		8,163		5,956		5,956	(2,208)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	04/26/2019	04/27/2020	463	2,939.88		84,048		73,715		73,715	(10,333)					-	100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	475	2,834.41		89,240		110,262		110,262	21,023					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/14/2019	05/14/2020	182	2,834.41		20,692		27,861		27,861	7,169					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,315	2,850.96		48,750		18,633		18,633	(30,117)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	11,821	2,850.96		2,177,149		2,651,037		2,651,037	473,888					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	172	2,922.23		24,451		30,499		30,499	6,048					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	279	2,850.96		14,151		6,442		6,442	(7,709)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	1,386	2,850.96		48,585		17,731		17,731	(30,854)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	46	2,893.72		7,228		8,924		8,924	1,696					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	4,637	2,850.96		508,970		668,516		668,516	159,546					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/15/2019	05/15/2020	628	2,850.96		33,294		15,430		15,430	(17,864)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	161	2,826.06		18,337		27,124		27,124	8,787					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	05/24/2019	05/27/2020	182	2,826.06		34,078		44,180		44,180	10,102					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	230	2,886.98		24,966		30,262		30,262	5,296					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	554	2,886.98		99,840		114,411		114,411	14,571					-	100/93

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	292		2,889.67		13,351		4,792		4,792	(8,559)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	1,230		2,889.67		40,527		13,098		13,098	(27,429)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	7		2,933.02		1,064		1,248		1,248	184					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	9,300		2,889.67		1,663,563		1,933,130		1,933,130	269,568					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	593		2,889.67		35,672		13,627		13,627	(22,045)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	964		2,889.67		29,243		9,305		9,305	(19,937)					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	180		2,961.91		24,752		29,333		29,333	4,581					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	06/17/2019	3,315		2,889.67		356,376		450,024		450,024	93,648					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	50		2,924.92		5,525		5,557		5,557	32					-	100/93
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	161		2,924.92		29,610		29,859		29,859	249					-	100/93
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										22,666,300	19,545,653	0	51,498,852	XXX	51,498,852	22,071,774	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										22,666,300	19,545,653	0	51,498,852	XXX	51,498,852	22,071,774	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186										US - Chicago Board												
	Premier Oil	N/A		213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	306,070		42.75	128,060			176,820		176,820							
0299999999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										22,794,360	19,545,653	0	51,675,672	XXX	51,675,672	22,071,774	0	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										22,794,360	19,545,653	0	51,675,672	XXX	51,675,672	22,071,774	0	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	266		2,920.37	(25,854)			(11,888)		(11,888)	(7,413)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	160		2,878.35	(19,107)			(12,271)		(12,271)	(8,731)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	50		2,899.36	(2,114)						30					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	5		2,913.36	(541)			(269)		(269)	(174)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	39		2,892.35	(1,739)						27					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	4		2,920.37	(148)						2					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	120		2,885.35	(13,894)			(8,581)		(8,581)	(6,025)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	07/16/2018	1,167		2,875.39	(55,832)						485					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	07/16/2018	531		2,924.36	(15,147)						52					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	07/16/2018	827		2,918.76	(81,951)			(40,392)		(40,392)	(26,273)					-	100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	66		2,862.79	(8,510)			(6,098)		(6,098)	(4,484)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	95		2,910.37	(3,154)						14					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	1,504		2,882.38	(67,360)						525					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	298		2,896.38	(32,983)			(19,572)		(19,572)	(13,720)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	147		2,854.40	(8,487)						106					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	4,356		2,875.39	(530,265)			(355,656)		(355,656)	(257,419)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	584		2,847.40	(80,442)			(61,568)		(61,568)	(45,919)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	138		2,840.41	(8,971)						140					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	731		2,840.41	(103,477)			(81,193)		(81,193)	(60,675)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/16/2018	07/15/2019	4,090		2,868.39	(513,881)			(355,538)		(355,538)	(258,643)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	26		2,917.48	(1,022)						11					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	17		2,938.62	(1,723)			(799)		(799)	(507)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	76		2,903.38	(9,116)			(5,458)		(5,458)	(3,833)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	7		2,938.62	(224)						2					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	07/27/2018	07/26/2019	22		2,931.57	(2,263)			(1,129)		(1,129)	(744)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	45		2,939.36	(1,792)						30					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	48		2,960.66	(1,512)						21					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	66		2,925.16	(8,084)			(4,396)		(4,396)	(3,004)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	80		2,925.16	(3,671)						67					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/14/2018	08/14/2019	8		2,960.66	(874)			(396)		(396)	(255)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	67		2,880.37	(9,272)			(6,853)		(6,853)	(4,992)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	4,535		2,888.83	(601,938)			(428,903)		(428,903)	(310,282)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	1,586		2,902.92	(80,013)						902					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	257		2,867.69	(37,338)			(28,706)		(28,706)	(21,067)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	263		2,860.65	(18,796)			(9)		(9)	351					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	263		2,917.01	(30,784)			(19,519)		(19,519)	(13,707)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	08/15/2018	08/14/2019	355		2,918.06	(44,172)			(25,569)		(25,569)	(17,832)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	43		2,924.06	(1,764)						15					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/15/2018	08/15/2019	197		2,909.97	(23,865)			(15,785)		(15,785)	(11,267)					-	100/100

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/15/2018	08/14/2019	4	2,953.56	(120)						.2					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	4,811	2,895.88	(619,692)			(434,305)		(434,305)	(314,257)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/15/2018	08/14/2019	4	2,953.56	(393)			(212)		(212)	(138)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	706	2,939.56	(74,625)			(42,756)		(42,756)	(29,219)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/15/2018	08/14/2019	143	2,989.06	(11,106)			(4,993)		(4,993)	(3,008)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	577	2,938.15	(20,800)						141					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	1,373	2,895.88	(73,530)						898					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	415	2,860.65	(61,893)			(48,276)		(48,276)	(35,523)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ2OELI146	08/15/2018	08/15/2019	46	2,874.74	(2,951)						48					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	33	3,048.82	(2,803)			(754)		(754)	(392)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	47	2,983.64	(5,603)			(2,138)		(2,138)	(1,376)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	6	3,019.85	(178)						1					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	4	2,976.40	(506)			(201)		(201)	(131)					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	08/27/2018	08/27/2019	9	2,998.13	(345)						2					-	100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	8	3,028.44	(874)			(290)		(290)	(175)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	61	2,992.13	(2,866)						36					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	33	3,042.97	(922)						10					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	3	3,028.44	(90)						1					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	132	3,006.65	(5,376)						61					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	303	2,992.13	(37,840)			(14,980)		(14,980)	(9,845)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	273	2,984.87	(35,209)			(14,269)		(14,269)	(9,388)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	09/14/2018	09/13/2019	15	3,057.49	(1,382)			(393)		(393)	(212)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	270	2,939.35	(39,000)			(21,101)		(21,101)	(14,686)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	1,793	2,975.46	(86,506)						482					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	78	2,948.02	(10,373)			(5,607)		(5,607)	(3,857)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	81	2,946.58	(5,053)						40					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	5,492	2,961.02	(725,031)			(358,293)		(358,293)	(244,145)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	1,238	2,989.91	(119,343)			(64,017)		(64,017)	(42,420)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	1,352	2,968.24	(69,509)						433					-	100/101

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	550	3,030.35	(52,278)			(19,671)		(19,671)	(12,113)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	5,201	2,968.24	(665,608)			(322,759)		(322,759)	(218,432)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	134	3,066.99	(12,051)			(3,710)		(3,710)	(2,012)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	176	3,001.42	(21,751)			(9,133)		(9,133)	(5,975)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	9	3,037.85	(1,059)						3					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	11	3,015.99	(1,406)						5					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	8	3,052.42	(976)						3					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/27/2018	09/27/2019	5	3,045.13	(663)						2					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	80	2,863.98	(5,720)			(475)		(475)	(49)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	70	2,870.90	(4,811)			(333)		(333)	18					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	325	2,850.14	(50,254)			(49,000)		(49,000)	(34,409)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	182	2,912.40	(22,176)			(19,507)		(19,507)	(13,560)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	178	2,843.23	(28,249)			(27,962)		(27,962)	(19,737)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	98	2,850.14	(7,725)			(947)		(947)	(340)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	10/12/2018	10/11/2019	16	2,898.57	(898)			(21)		(21)	38					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	478	2,863.57	(25,248)			(3,695)		(3,695)	(1,824)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	62	2,805.81	(5,015)			(2,070)		(2,070)	(1,574)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	1,374	2,826.44	(96,768)			(29,425)		(29,425)	(20,821)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	402	2,840.19	(56,024)			(64,364)		(64,364)	(45,436)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	100	2,805.81	(16,280)			(18,798)		(18,798)	(13,249)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	1,083	2,792.05	(180,588)			(215,705)		(215,705)	(151,766)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	196	2,847.07	(27,216)			(30,596)		(30,596)	(21,692)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	122	2,792.05	(10,787)			(5,227)		(5,227)	(4,088)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	6,144	2,826.44	(902,460)			(1,049,845)		(1,049,845)	(741,073)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	178	2,798.93	(28,959)			(34,333)		(34,333)	(24,183)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	1,830	2,833.31	(122,351)			(33,530)		(33,530)	(23,081)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	300	2,860.82	(16,253)			(2,514)		(2,514)	(1,303)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	4,110	2,819.56	(619,514)			(727,947)		(727,947)	(513,669)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	582	2,871.82	(71,200)			(79,717)		(79,717)	(56,383)					-	100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	1,212	2,932.13	(177,160)			(99,073)		(99,073)	(68,872)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	355	2,932.13	(24,289)						239					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	596	3,011.57	(41,321)			(25,704)		(25,704)	(16,701)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	653	3,004.35	(13,419)						91					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	725	3,011.57	(16,584)						84					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	16	2,784.98	(1,032)			(1,003)		(1,003)	(790)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	169	2,738.45	(26,716)			(41,622)		(41,622)	(28,287)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	229	2,731.80	(37,149)			(57,674)		(57,674)	(39,142)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	22	2,778.33	(1,475)			(1,492)		(1,492)	(1,184)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	58	2,751.74	(4,543)			(5,236)		(5,236)	(4,234)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	227	2,798.27	(28,823)			(44,868)		(44,868)	(31,156)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	10/26/2018	10/25/2019	19	2,738.45	(1,595)			(1,930)		(1,930)	(1,547)					-	100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	243	2,843.41	(29,192)			(41,080)		(41,080)	(28,495)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	22	2,796.14	(2,903)			(1,261)		(1,261)	(943)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	41	2,802.89	(5,387)			(2,178)		(2,178)	(1,606)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	66	2,775.87	(10,293)			(14,599)		(14,599)	(9,958)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	156	2,782.63	(23,618)			(33,613)		(33,613)	(23,044)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	9	2,789.38	(1,263)			(578)		(578)	(436)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	20	2,782.63	(2,740)			(1,334)		(1,334)	(1,017)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/14/2018	11/14/2019	33	2,823.15	(4,023)			(1,311)		(1,311)	(920)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	1,963	2,812.11	(252,456)			(95,034)		(95,034)	(74,038)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	233	2,836.68	(24,956)			(41,158)		(41,158)	(28,692)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	82	2,880.36	(8,123)			(1,205)		(1,205)	(776)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	97	2,853.06	(10,653)			(2,474)		(2,474)	(1,791)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	33	2,787.53	(5,211)			(7,059)		(7,059)	(4,867)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	123	2,784.80	(17,521)			(8,377)		(8,377)	(6,678)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	4,375	2,798.46	(559,026)			(897,449)		(897,449)	(620,031)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	526	2,825.76	(69,342)			(96,623)		(96,623)	(66,995)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/15/2018	11/15/2019	170	2,846.23	(19,205)			(4,863)		(4,863)	(3,586)					-	100/102



STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	139		2,771.15	(20,900)			(11,026)		(11,026)	(8,844)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	4,573		2,805.28	(566,819)			(917,434)		(917,434)	(634,448)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	753		2,777.98	(104,805)			(167,347)		(167,347)	(115,132)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	518		2,859.88	(49,384)			(82,464)		(82,464)	(57,536)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	1,092		2,805.28	(144,232)			(58,200)		(58,200)	(45,629)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3B8653	11/15/2018	11/15/2019	949		2,771.15	(135,716)			(215,362)		(215,362)	(147,974)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	147		2,822.98	(18,131)			(27,886)		(27,886)	(19,051)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	32		2,802.87	(1,768)			(2,220)		(2,220)	(1,713)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	8		2,762.64	(575)			(809)		(809)	(641)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	65		2,755.93	(10,273)			(15,820)		(15,820)	(10,666)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB86K528	11/27/2018	11/27/2019	84		2,762.64	(12,835)			(19,723)		(19,723)	(13,271)					-	100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	204		2,684.45	(32,701)			(62,048)		(62,048)	(39,635)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	17		2,716.95	(1,224)			(2,670)		(2,670)	(2,043)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	90		2,677.95	(7,920)			(17,260)		(17,260)	(12,946)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	95		2,697.45	(7,509)			(16,394)		(16,394)	(12,391)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	61		2,690.95	(5,009)			(10,923)		(10,923)	(8,251)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	146		2,671.45	(24,332)			(45,993)		(45,993)	(29,176)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	174		2,736.45	(23,459)			(45,590)		(45,590)	(29,986)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	12/14/2018	12/13/2019	93		2,677.95	(15,159)			(28,794)		(28,794)	(18,407)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	65		2,608.32	(11,369)			(24,134)		(24,134)	(14,838)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	242		2,673.24	(16,544)			(48,846)		(48,846)	(37,763)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	585		2,590.49	(108,025)			(226,865)		(226,865)	(137,442)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	365		2,650.32	(56,265)			(122,839)		(122,839)	(77,363)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	116		2,596.86	(11,948)			(32,065)		(32,065)	(23,617)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	141		2,654.14	(10,800)			(31,201)		(31,201)	(23,816)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	226		2,635.05	(36,455)			(78,869)		(78,869)	(49,259)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	257		2,661.78	(18,799)			(54,873)		(54,873)	(42,138)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	3,714		2,609.59	(648,613)			(1,379,246)		(1,379,246)	(848,363)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	1,021		2,615.95	(95,680)			(263,447)		(263,447)	(196,303)					-	100/98

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	703	2,584.13	(132,281)			(276,879)		(276,879)	(167,668)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	389	2,641.41	(61,578)			(133,887)		(133,887)	(83,795)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	263	2,584.13	(28,877)			(76,125)		(76,125)	(55,552)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	597	2,666.87	(87,096)			(192,461)		(192,461)	(122,220)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	2,194	2,622.32	(198,826)			(552,170)		(552,170)	(413,925)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/17/2018	12/16/2019	5,805	2,615.95	(994,694)			(2,127,090)		(2,127,090)	(1,311,201)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	281	2,557.27	(45,994)			(117,227)		(117,227)	(68,682)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	114	2,619.49	(15,225)			(41,362)		(41,362)	(25,215)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	105	2,563.49	(10,821)			(34,451)		(34,451)	(23,906)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	113	2,563.49	(18,153)			(46,559)		(46,559)	(27,475)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	42	2,575.94	(4,056)			(13,165)		(13,165)	(9,226)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	29	2,600.83	(2,498)			(8,407)		(8,407)	(5,978)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2018	12/27/2019	95	2,613.27	(13,011)			(35,099)		(35,099)	(21,239)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	338	2,660.09		(49,556)		(112,745)		(112,745)	(63,189)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	45	2,666.54		(6,494)		(14,877)		(14,877)	(8,383)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	136	2,685.91		(18,198)		(42,436)		(42,436)	(24,237)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	26	2,698.83		(1,412)		(5,170)		(5,170)	(3,757)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	80	2,660.09		(5,727)		(19,028)		(19,028)	(13,301)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FWOLXP3B76	01/14/2019	01/14/2020	24	2,718.20		(2,879)		(6,959)		(6,959)	(4,080)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	416	2,655.98		(65,209)		(140,846)		(140,846)	(75,638)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	676	2,649.45		(108,548)		(232,384)		(232,384)	(123,837)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	17	2,662.51		(2,651)		(5,734)		(5,734)	(3,083)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	295	2,721.24		(15,246)		(54,623)		(54,623)	(39,377)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	238	2,735.59		(10,912)		(40,946)		(40,946)	(30,034)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	2,452	2,688.61		(161,920)		(528,779)		(528,779)	(366,859)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	144	2,662.51		(11,325)		(34,524)		(34,524)	(23,199)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	400	2,716.02		(50,056)		(115,979)		(115,979)	(65,924)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	439	2,734.29		(50,838)		(120,847)		(120,847)	(70,009)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2019	01/15/2020	276	2,727.76		(13,536)		(49,464)		(49,464)	(35,928)					-	100/97

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	5,710	2,682.08		(813,813)		(1,809,278)		(1,809,278)	(995,465)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	4,272	2,675.56		(624,400)		(1,380,036)		(1,380,036)	(755,636)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	1,456	2,682.08		(100,700)		(322,816)		(322,816)	(222,116)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	125	2,649.45		(10,660)		(31,483)		(31,483)	(20,823)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2019	.01/15/2020	1,031	2,708.19		(133,223)		(304,187)		(304,187)	(170,964)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	15	2,764.69		(839)		(2,324)		(2,324)	(1,485)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	108	2,751.36		(14,537)		(28,617)		(28,617)	(14,080)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	29	2,758.03		(3,773)		(7,449)		(7,449)	(3,676)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	89	2,804.66		(9,551)		(19,799)		(19,799)	(10,248)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	22	2,784.67		(1,086)		(3,139)		(3,139)	(2,054)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	144	2,771.35		(17,864)		(35,983)		(35,983)	(18,119)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	12	2,744.70		(1,706)		(3,322)		(3,322)	(1,616)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2019	.01/27/2020	62	2,798.00		(6,848)		(14,152)		(14,152)	(7,305)					-	100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	193	2,862.42		(21,877)		(35,934)		(35,934)	(14,057)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	47	2,889.88		(4,745)		(7,996)		(7,996)	(3,251)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	45	2,869.29		(1,907)		(3,662)		(3,662)	(1,755)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	166	2,841.83		(20,565)		(33,516)		(33,516)	(12,951)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	19	2,841.83		(989)		(1,881)		(1,881)	(892)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	335	2,834.97		(42,642)		(68,887)		(68,887)	(26,245)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	17	2,876.15		(686)		(1,310)		(1,310)	(624)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	114	2,883.02		(11,806)		(19,733)		(19,733)	(7,926)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	.02/14/2019	.02/14/2020	161	2,834.97		(9,082)		(17,094)		(17,094)	(8,012)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	304	2,817.23		(46,982)		(67,320)		(67,320)	(20,338)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	384	2,886.62		(17,573)		(28,386)		(28,386)	(10,813)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	178	2,899.11		(7,326)		(11,836)		(11,836)	(4,510)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	3,446	2,844.99		(478,250)		(692,748)		(692,748)	(214,498)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	265	2,888.01		(30,797)		(45,367)		(45,367)	(14,571)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	225	2,894.95		(9,563)		(15,627)		(15,627)	(6,065)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/15/2019	.02/18/2020	178	2,886.62		(20,889)		(30,685)		(30,685)	(9,796)					-	100/96

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	52	2,832.50		(7,613)		(10,980)		(10,980)	(3,368)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	5,240	2,851.93		(708,342)		(1,032,670)		(1,032,670)	(324,329)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	519	2,878.30		(62,928)		(92,618)		(92,618)	(29,690)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	95	2,818.62		(7,314)		(11,584)		(11,584)	(4,270)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	404	2,824.17		(60,704)		(86,797)		(86,797)	(26,093)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	402	2,907.44		(42,928)		(63,940)		(63,940)	(21,013)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	2,144	2,858.87		(122,570)		(197,364)		(197,364)	(74,794)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	1,418	2,851.93		(85,390)		(137,848)		(137,848)	(52,458)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	02/15/2019	02/18/2020	63	2,831.11		(4,428)		(7,053)		(7,053)	(2,626)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	02/27/2019	02/27/2020	132	2,932.00		(12,804)		(19,349)		(19,349)	(6,545)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	02/27/2019	02/27/2020	91	2,890.11		(10,719)		(15,792)		(15,792)	(5,074)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	02/27/2019	02/27/2020	21	2,904.08		(885)		(1,489)		(1,489)	(604)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	02/27/2019	02/27/2020	24	2,925.02		(836)		(1,396)		(1,396)	(560)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	02/27/2019	02/27/2020	197	2,911.06		(21,082)		(31,224)		(31,224)	(10,142)					-	100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	314	2,892.73		(39,425)		(54,959)		(54,959)	(15,533)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	42	2,906.78		(1,966)		(3,070)		(3,070)	(1,104)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	117	2,899.76		(5,856)		(9,226)		(9,226)	(3,369)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	258	2,948.90		(25,050)		(36,408)		(36,408)	(11,357)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	320	2,920.82		(35,471)		(50,111)		(50,111)	(14,640)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	15	2,927.84		(580)		(924)		(924)	(345)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	30	2,941.88		(1,008)		(1,617)		(1,617)	(609)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIWOLXP3B76	03/14/2019	03/13/2020	268	2,899.76		(32,637)		(45,883)		(45,883)	(13,247)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	395	2,864.82		(58,203)		(77,795)		(77,795)	(19,592)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	395	2,925.50		(45,046)		(62,202)		(62,202)	(17,156)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	5,047	2,893.04		(663,817)		(897,777)		(897,777)	(233,960)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	174	2,914.21		(20,825)		(28,307)		(28,307)	(7,482)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	4,806	2,900.10		(613,138)		(827,733)		(827,733)	(214,595)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	78	2,881.75		(12,716)		(14,485)		(14,485)	(1,769)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/15/2019	03/16/2020	168	2,878.93		(22,705)		(16,056)		(16,056)	6,649					-	100/98

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..142		..2,928.32		..(21,800)		..(21,833)		..(21,833)	..(33)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..239		..2,871.87		..(34,290)		..(45,707)		..(45,707)	..(11,417)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..2,069		..2,907.15		..(251,120)		..(161,368)		..(161,368)	..89,752					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..115		..2,864.82		..(16,413)		..(12,059)		..(12,059)	..4,354					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..510		..2,935.38		..(55,872)		..(31,784)		..(31,784)	..24,088					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..110		..2,928.32		..(12,338)		..(7,204)		..(7,204)	..5,134					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..372		..2,956.55		..(36,645)		..(50,926)		..(50,926)	..(14,281)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	..03/15/2019	..03/16/2020	..1,283		..2,900.10		..(159,642)		..(104,832)		..(104,832)	..54,810					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	..03/27/2019	..03/27/2020	..117		..2,917.58		..(13,309)		..(19,237)		..(19,237)	..(5,928)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	..03/27/2019	..03/27/2020	..36		..2,903.56		..(1,816)		..(3,154)		..(3,154)	..(1,338)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	..03/27/2019	..03/27/2020	..114		..2,896.54		..(14,272)		..(20,267)		..(20,267)	..(5,995)					-	100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..30		..3,052.78		..(2,761)		..(2,754)		..(2,754)	..6					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..102		..3,030.97		..(3,237)		..(3,069)		..(3,069)	..169					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..141		..3,023.71		..(15,092)		..(15,132)		..(15,132)	..(39)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..38		..3,009.17		..(1,694)		..(1,398)		..(1,398)	..296					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..93		..3,001.90		..(11,057)		..(11,181)		..(11,181)	..(125)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..428		..2,994.63		..(52,372)		..(52,611)		..(52,611)	..(239)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..04/12/2019	..04/14/2020	..131		..3,001.90		..(6,265)		..(5,252)		..(5,252)	..1,013					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..1,618		..2,985.48		..(85,070)		..(83,963)		..(83,963)	..1,107					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..477		..3,023.26		..(17,867)		..(17,541)		..(17,541)	..325					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..521		..3,043.60		..(50,904)		..(52,738)		..(52,738)	..(1,834)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..5,813		..2,985.48		..(741,471)		..(765,732)		..(765,732)	..(24,261)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..141		..2,949.16		..(9,963)		..(9,652)		..(9,652)	..311					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..217		..3,000.01		..(25,956)		..(26,830)		..(26,830)	..(874)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..2,156		..2,992.75		..(106,505)		..(104,319)		..(104,319)	..2,186					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..293		..2,949.16		..(43,350)		..(44,374)		..(44,374)	..(1,024)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..232		..2,963.69		..(14,648)		..(14,239)		..(14,239)	..409					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..1,155		..2,956.43		..(166,408)		..(171,289)		..(171,289)	..(4,881)					-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	..04/15/2019	..04/15/2020	..162		..3,014.54		..(18,142)		..(18,760)		..(18,760)	..(618)					-	100/95

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	..04/15/2019	..04/15/2020	..3,808	..2,978.22	..	..(501,245)	..	..(513,553)	..	..(513,553)	..(12,309)	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	..04/15/2019	..04/15/2020	..399	..3,015.99	..	..(44,544)	..	..(45,322)	..	..(45,322)	..(778)	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	..04/15/2019	..04/15/2020	..79	..2,968.05	..	..(10,879)	..	..(11,179)	..	..(11,179)	..(300)	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	..04/15/2019	..04/15/2020	..146	..3,014.54	..	..(5,950)	..	..(5,893)	..	..(5,893)	..57	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..119	..3,086.87	..	..(11,410)	..	..(9,779)	..	..(9,779)	..1,631	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..47	..3,042.78	..	..(2,042)	..	..(1,462)	..	..(1,462)	..581	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..34	..3,079.52	..	..(1,030)	..	..(729)	..	..(729)	..301	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..97	..3,035.43	..	..(11,786)	..	..(10,379)	..	..(10,379)	..1,407	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..89	..3,057.48	..	..(9,851)	..	..(8,527)	..	..(8,527)	..1,324	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..04/26/2019	..04/27/2020	..158	..3,072.17	..	..(16,240)	..	..(14,012)	..	..(14,012)	..2,228	..	..	..	..	-	100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..183	..2,919.44	..	..(24,653)	..	..(32,528)	..	..(32,528)	..(7,875)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..76	..2,933.61	..	..(4,342)	..	..(6,655)	..	..(6,655)	..(2,314)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..51	..2,947.79	..	..(6,077)	..	..(8,134)	..	..(8,134)	..(2,057)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..61	..2,976.13	..	..(6,436)	..	..(8,761)	..	..(8,761)	..(2,325)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..14	..2,969.04	..	..(615)	..	..(982)	..	..(982)	..(367)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..180	..2,926.53	..	..(23,511)	..	..(30,982)	..	..(30,982)	..(7,471)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/14/2019	..05/14/2020	..91	..2,926.53	..	..(5,517)	..	..(8,297)	..	..(8,297)	..(2,781)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..947	..2,939.34	..	..(124,200)	..	..(158,384)	..	..(158,384)	..(34,184)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..337	..2,957.87	..	..(40,896)	..	..(52,091)	..	..(52,091)	..(11,195)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..1,847	..2,936.49	..	..(113,198)	..	..(168,022)	..	..(168,022)	..(54,824)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..860	..2,965.00	..	..(101,268)	..	..(130,287)	..	..(130,287)	..(29,020)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..800	..2,893.72	..	..(125,400)	..	..(156,510)	..	..(156,510)	..(31,110)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..5,147	..2,929.36	..	..(702,933)	..	..(885,256)	..	..(885,256)	..(182,323)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..46	..2,910.83	..	..(6,708)	..	..(8,440)	..	..(8,440)	..(1,732)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..3,736	..2,922.23	..	..(525,045)	..	..(662,902)	..	..(662,902)	..(137,857)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..566	..2,950.74	..	..(31,008)	..	..(47,155)	..	..(47,155)	..(16,147)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..1,496	..2,929.36	..	..(96,816)	..	..(141,260)	..	..(141,260)	..(44,445)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..198	..2,893.72	..	..(16,442)	..	..(23,029)	..	..(23,029)	..(6,588)	..	..	..	..	-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	..05/15/2019	..05/15/2020	..110	..2,907.98	..	..(8,316)	..	..(11,875)	..	..(11,875)	..(3,559)	..	..	..	..	-	100/93

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	167		2,900.85		(25,460)		(31,668)		(31,668)	(6,208)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	419		2,943.62		(24,378)		(36,261)		(36,261)	(11,883)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	129		2,924.97		(7,373)		(12,867)		(12,867)	(5,494)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	9		2,910.84		(1,178)		(1,648)		(1,648)	(470)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	77		2,917.91		(10,030)		(14,161)		(14,161)	(4,130)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	51		2,939.10		(5,992)		(8,529)		(8,529)	(2,537)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	45		2,967.36		(4,674)		(6,819)		(6,819)	(2,146)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	32		2,960.30		(1,359)		(2,552)		(2,552)	(1,193)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	74		2,988.02		(3,924)		(5,404)		(5,404)	(1,480)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	143		2,980.81		(17,697)		(21,199)		(21,199)	(3,502)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	138		2,980.81		(7,682)		(10,381)		(10,381)	(2,699)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	336		2,973.59		(42,826)		(51,504)		(51,504)	(8,678)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	28		3,031.33		(2,740)		(3,372)		(3,372)	(632)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	47		3,002.46		(5,350)		(6,505)		(6,505)	(1,155)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	18		3,009.68		(793)		(1,121)		(1,121)	(328)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	382		2,985.03		(47,073)		(57,680)		(57,680)	(10,607)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	664		2,969.14		(41,088)		(60,074)		(60,074)	(18,986)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	7		2,948.91		(986)		(1,183)		(1,183)	(197)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	289		3,012.48		(12,609)		(20,048)		(20,048)	(7,440)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	2,661		2,961.91		(359,892)		(433,785)		(433,785)	(73,893)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	130		2,940.24		(19,088)		(22,968)		(22,968)	(3,881)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	1,974		2,976.36		(115,812)		(170,015)		(170,015)	(54,204)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	130		2,947.46		(9,375)		(13,161)		(13,161)	(3,786)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	135		2,983.58		(7,449)		(11,212)		(11,212)	(3,763)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	4,535		2,969.14		(596,278)		(724,575)		(724,575)	(128,297)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	957		2,933.02		(144,610)		(172,623)		(172,623)	(28,014)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	216		2,998.03		(25,188)		(31,002)		(31,002)	(5,815)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	123		2,933.02		(9,798)		(13,460)		(13,460)	(3,662)					-	100/93
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	599		3,005.26		(67,470)		(82,830)		(82,830)	(15,360)					-	100/93

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	47		3,041.92		(5,382)		(5,654)		(5,654)	(272)					-	100/93
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	61		3,034.60		(7,115)		(7,538)		(7,538)	(423)					-	100/93
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	11		3,063.85		(415)		(495)		(495)	(80)					-	100/93
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	39		3,027.29		(2,086)		(2,352)		(2,352)	(266)					-	100/93
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	31		3,019.98		(3,938)		(4,159)		(4,159)	(222)					-	100/93
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FIWOLXP3B76	.06/27/2019	.06/26/2020	22		3,058.54		(2,300)		(2,423)		(2,423)	(124)					-	100/93
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(12,750,664)	(11,974,217)	0	(31,947,828)	XXX	(31,947,828)	(15,292,786)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										(12,750,664)	(11,974,217)	0	(31,947,828)	XXX	(31,947,828)	(15,292,786)	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										(12,750,664)	(11,974,217)	0	(31,947,828)	XXX	(31,947,828)	(15,292,786)	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										(12,750,664)	(11,974,217)	0	(31,947,828)	XXX	(31,947,828)	(15,292,786)	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										9,915,636	7,571,436	0	19,551,024	XXX	19,551,024	6,778,988	0	0	0	0	XXX	XXX
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
1449999999 - Totals										10,043,696	7,571,436	0	19,727,844	XXX	19,727,844	6,778,988	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period



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

**N O N E**

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

**N O N E**

## SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	6,150,000	6,150,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	2,000,000	2,000,000	XXX		V
0299999999 - Total				8,150,000	8,150,000	XXX	XXX	XXX

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			18,135,306	18,135,306	07/01/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				18,135,306	18,135,306	XXX
9999999 - Totals				18,135,306	18,135,306	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 2,162,580
- Book/Adjusted Carrying Value \$ 2,162,580
2. Average balance for the year
- Fair Value \$ 16,515,321
- Book/Adjusted Carrying Value \$ 16,515,321
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 13,489,168
- NAIC 2 \$ 4,646,138
- NAIC 3 \$ 0
- NAIC 4 \$ 0
- NAIC 5 \$ 0
- NAIC 6 \$ 0

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-ZK-2	OPIC		1	2,370,450	2,370,450	02/15/2028
690353-5A-1	OPIC AGENCY DEBENTURES		1	2,000,000	2,000,000	05/15/2024
690353-C8-8	OPIC		1	1,864,443	1,864,443	06/01/2033
690353-C9-6	OPIC		1	4,786,792	4,786,792	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate		1	874,940	874,940	09/15/2022
690353-U8-8	OPIC		1	1,705,104	1,705,104	02/15/2028
690353-ZB-6	OPIC		1	3,270,000	3,270,000	10/15/2039
690353-ZZ-3	OPIC		1	700,000	700,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				17,571,729	17,571,729	XXX
0599999. Total - U.S. Government Bonds				17,571,729	17,571,729	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
02209S-AJ-2	ALTRIA GROUP INC		2FE	402,515	402,434	08/06/2019
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	861,970	860,655	05/01/2020
24422E-UN-7	JOHN DEERE CAPITAL		1FE	3,040,562	3,040,000	07/10/2020
25156P-AT-0	DEUTSCHE TELEKOM		2FE	1,701,091	1,700,451	09/19/2019
256746-AE-8	DOLLAR TREE INC		2FE	1,000,116	1,000,000	04/17/2020
375558-BQ-5	GILEAD SCIENCES INC		1FE	1,601,443	1,600,000	09/20/2019
40573L-AA-4	HALFMOON PARENT INC		2FE	1,270,992	1,270,000	03/17/2020
49456B-AE-1	KINDER MORGAN		2FE	1,302,019	1,297,888	12/01/2019
55279H-AG-5	M&T TRUST CO		1FE	2,629,750	2,629,146	07/25/2019
59217G-CY-3	MET LIFE GLOB		1FE	1,027,333	1,025,000	05/28/2021
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	3,608,014	3,600,000	07/22/2020
816851-BG-2	SEMPRA ENERGY		2FE	1,000,057	1,000,000	07/15/2019
82481L-AA-7	SHIRE ACO INV IRELAND DA		2FE	2,999,437	2,997,068	09/23/2019
90261X-HE-5	UBS AG STAMFORD CT		1FE	1,559,892	1,559,221	08/14/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				24,005,191	23,981,863	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				24,005,191	23,981,863	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				41,576,920	41,553,592	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				41,576,920	41,553,592	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			19,241	19,241	
9099999. Total - Cash (Schedule E Part 1 type)				44,241	44,241	XXX
	OVS CORP CP			1,849,621	1,849,621	07/01/2019
	CATHOLIC HEALTH INITIATV CP			2,494,392	2,489,206	07/31/2019
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			72,046	72,046	
	NEXTERA ENERGY CAP CP			1,196,982	1,196,128	07/17/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				5,615,042	5,607,001	XXX
9999999 - Totals				47,236,203	47,204,834	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	(12,930,933)	Book/Adjusted Carrying Value \$	(13,003,699)
2. Average balance for the year	Fair Value \$	48,037,567	Book/Adjusted Carrying Value \$	48,073,481

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....					(1,551,062)	16,231,600	(887,156)	XXX
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC .....					1,307,426	1,309,846	1,312,351	XXX
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....					1,460,457	1,517,194	1,445,389	XXX
HUNTINGTON BANK ..... COLUMBUS, OH .....					1,035,790	1,037,292	1,038,865	XXX
JP MORGAN/CHASE ..... NEW YORK, NY .....					(9,842,544)	(11,565,180)	(12,626,635)	XXX
US BANK ..... CINCINNATI, OH .....					3,666,810	3,835,358	3,558,292	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			415,452	401,669	383,669	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(3,507,671)	12,767,779	(5,775,225)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(3,507,671)	12,767,779	(5,775,225)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(3,507,671)	12,767,779	(5,775,225)	XXX

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	CVS CORP CP .....		.06/28/2019 .....	2.460 .....	.07/01/2019 .....	2,849,416 .....	584 .....	0 .....
.....	CATHOLIC HEALTH INITIATV CP .....		.06/03/2019 .....	2.680 .....	.07/31/2019 .....	2,489,206 .....	5,211 .....	0 .....
.....	CATHOLIC HEALTH INITIATV CP .....		.06/19/2019 .....	2.640 .....	.08/22/2019 .....	2,081,186 .....	1,840 .....	0 .....
.....	CENTENNIAL ENERGY CP .....		.06/12/2019 .....	2.650 .....	.07/15/2019 .....	1,995,142 .....	2,797 .....	0 .....
.....	COM ED CP .....		.06/27/2019 .....	2.500 .....	.07/01/2019 .....	1,999,444 .....	556 .....	0 .....
.....	DUKE ENERGY CORP CP .....		.06/28/2019 .....	2.470 .....	.07/01/2019 .....	1,999,588 .....	412 .....	0 .....
.....	ECOLAB INC CP .....		.06/26/2019 .....	2.500 .....	.07/03/2019 .....	2,998,542 .....	1,042 .....	0 .....
.....	Entergy Corp CP .....		.06/25/2019 .....	2.530 .....	.07/09/2019 .....	2,497,540 .....	1,054 .....	0 .....
.....	HYUNDAI CAPITAL CP .....		.06/19/2019 .....	2.520 .....	.07/08/2019 .....	5,992,020 .....	5,040 .....	0 .....
.....	McCormick CP .....		.06/27/2019 .....	2.450 .....	.07/11/2019 .....	2,497,618 .....	681 .....	0 .....
.....	NEXTERA ENERGY CAP CP .....		.06/03/2019 .....	2.640 .....	.07/17/2019 .....	1,196,128 .....	2,464 .....	0 .....
.....	NISOURCE INC CP .....		.06/26/2019 .....	2.500 .....	.07/01/2019 .....	1,999,306 .....	694 .....	0 .....
.....	PPL CAPITAL FUNDING INC CP .....		.06/26/2019 .....	2.510 .....	.07/17/2019 .....	2,995,607 .....	1,046 .....	0 .....
.....	UNION PACIFIC CORP CP .....		.06/26/2019 .....	2.500 .....	.07/10/2019 .....	2,997,083 .....	1,042 .....	0 .....
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						36,587,826	24,463	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						36,587,826	24,463	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						36,587,826	24,463	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						36,587,826	24,463	0
94975H-29-6 .....	WELLS FARGO ADVANTAGE MONEY MARKET .....	SD .....	.04/01/2019 .....	0.022 .....		125,000 .....	0 .....	0 .....
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	0
262006-20-8 .....	DREYFUS GOVERN CASH MGMT 1NS MONEY MARKET .....		.06/28/2019 .....	0.021 .....		8,224,683 .....	0 .....	35,323 .....
38141W-33-1 .....	GOLDMAN SACHS FIN SQ Prime Obligation Fund 462 .....		.06/04/2019 .....	0.023 .....		11,008,140 .....	0 .....	127,675 .....
8699999. Subtotal - All Other Money Market Mutual Funds						19,232,823	0	162,998
.....	.....							
.....	.....							
.....	.....							
8899999 - Total Cash Equivalents						55,945,649	24,463	162,998