



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

Organized under the Laws of _____, State of Domicile or Port of Entry _____ OH

Country of Domicile _____ United States of America

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

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

Statutory Home Office 301 East 4th Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402
(Name) CompActGrp@WesternSouthernLife.com, 513-629-1871
(E-mail Address) (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett Secretary and Counsel Donald Joseph Wuebbling
President & CEO Bryan Chalmer Dunn

OTHER

<u>Karen Ann Chamberlain, Sr VP, Chf Information Off</u>	<u>Kim Rehling Chiodi, Sr VP</u>	<u>Michael Francis Donahue, VP</u>
<u>Lisa Beth Fangman, Sr VP</u>	<u>Wade Matthew Fugate, VP, Controller</u>	<u>Daniel Eugene Haneline, VP, Chief Financial Officer</u>
<u>Daniel Wayne Harris, Sr VP, Chief Actuary</u>	<u>David Todd Henderson, Sr VP, Chief Risk Officer</u>	<u>Kevin Louis Howard, VP, Deputy Gen Counsel</u>
<u>Bradley Joseph Hunkler, Sr VP</u>	<u>Stephen Gale Hussey, Jr. #, Sr VP</u>	<u>Jay Vincent Johnson, VP, Assistant Treasurer</u>
<u>Chery Ann Jorgenson, VP</u>	<u>Phillip Earl King, Sr VP & Auditor</u>	<u>Linda Marie Lake, Sr VP</u>
<u>Roger Michael Lanham, Sr VP, Co-Chief Inv Officer</u>	<u>Daniel Roger Larsen, VP, Tax</u>	<u>Bruce William Maisel, VP, CCO</u>
<u>Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel</u>	<u>Lawrence Robert Silverstein, Sr VP, CMO</u>	<u>James Joseph Vance, Sr VP, Treasurer</u>
<u>Brendan Matthew White, Sr VP, Co-Chief Inv Officer</u>	<u>Aaron Jason Wolf, VP, Chief Underwriter</u>	

DIRECTORS OR TRUSTEES

<u>John Finn Barrett</u>	<u>Bryan Chalmer Dunn</u>	<u>Jill Tripp McGruder</u>
<u>Jimmy Joe Miller</u>	<u>Jonathan David Niemeyer</u>	

State of Ohio SS: _____
County of Hamilton

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

Bryan Chalmer Dunn
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
24th day of July, 2019

a. Is this an original filing? _____
b. If no,
1. State the amendment number.....
2. Date filed.....
3. Number of pages attached.....

Yes [] No []

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	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	2,419,864	5,105,123
19. Remittances and items not allocated		
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	3,506,902	3,191,896
24.04 Payable to parent, subsidiaries and affiliates		
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
DETAILS OF WRITE-INS		
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

STATEMENT AS OF JUNE 30, 2019 OF THE The Lafayette Life Insurance Company
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 transferred to the IMR)	(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	0	0	0
53. Aggregate write-ins for gains and losses in surplus			
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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	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
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	20,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(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)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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
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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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other- Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 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 Months	237,750
2. 12 Months or Longer	651,380

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

1. Less than 12 Months	72,201,108
2. 12 Months or Longer	71,179,694

(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.

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

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 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 Total 2+3	2 General Account	3 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.

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

(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.

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

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.

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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 [X]
- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

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

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

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)	
	1	2	3	4	5	6	7	8	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program					—	—			A	—	—
1. Premium adjustments receivable					—	—			B	—	—
2. Premium adjustments (payable)					—	—			C	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—	D	—	—
b. Transitional ACA Reinsurance Program					—	—			E	—	—
1. Amounts recoverable for claims paid					—	—			F	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			G	—	—
3. Amounts receivable relating to uninsured plans					—	—			H	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			I	—	—
5. Ceded reinsurance premiums payable					—	—			J	—	—
6. Liability for amounts held under uninsured plans					—	—					
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—			
c. Temporary ACA Risk Corridors Program					—	—					
1. Accrued retrospective premium					—	—					
2. Reserve for rate credits or policy experience rating refunds					—	—					
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					—	—			A	—	—
1. Accrued retrospective premium					—	—			B	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			C	—	—
b. 2015					—	—			D	—	—
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
c. 2016					—	—					
1. Accrued retrospective premium					—	—					
2. Reserve for rate credits or policy experience rating refunds					—	—					
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

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

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 [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

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

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

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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

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 []

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 []

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 []

11.2 If yes, give full and complete information relating thereto:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted 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	\$	\$

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 [] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
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 [] No []

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

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 [] 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 []

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] 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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 []

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

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
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?
- 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?
- 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
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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 Loca-tion	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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-5439068			Belle Housing Investor Holdings, Inc.		.NC.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	Carmel Holdings, LLC	Ownership	.36,260	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1449186			Carthage Senior Housing Ltd		.OH.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		.TX.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership	.100,000	WS Mutual Holding Co.	N	
						Chattanooga Southside Housing Investor Holdings, LLC		.TN.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1650525			Chestnut Healthcare Partners, LP		.TN.	.N/A.	The Western and Southern Life Ins Co	Ownership	.21,350	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2810787			Cincinnati Analyst Inc		.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	23-1691523			Cincinnati CBD Holdings, LLC		.OH.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3238622			Cincinnati New Markets Fund LLC		.OH.	.N/A.	The Western and Southern Life Ins Co	Ownership	.14,660	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	61-1454115			Cleveland East Hotel LLC		.OH.	.N/A.	WS CEH LLC	Ownership	.37,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-0434449			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	.9937	31-1191427			Cove Housing Investor Holdings, LLC		.OR.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-3364944			Crabtree Common Apt. Investor Holdings, LLC		.NC.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5593392			Cranberry NP Hotel Company LLC		.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership	.72,520	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2524597			Crossings Apt. Holdings		.UT.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3929236			Dallas City Investor Holdings, LLC		.TX.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-3421289			Day Hill Road Land LLC		.CT.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.74,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-2681473			Dublin Hotel LLC		.OH.	.N/A.	The Western and Southern Life Ins Co	Ownership	.25,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1498142			Dunvale Investor Holdings, LLC		.TX.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3945554			Eagle Realty Capital Partners, LLC		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1290497			Eagle Realty Group, LLC				Western & Southern Investment Holdings LLC	Ownership				
.0836	Western-Southern Group	.00000	31-1779165			Eagle Realty Investments, Inc.		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1779151			Eagle Rose Apt. Holdings, LLC		.NY.	.N/A.	The Western and Southern Life Ins Co	Ownership	.2,500	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1940957			East Denver Investor Holdings, LLC		.CO.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1596551			Emerging Markets LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership	.22,980	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership	.33,350	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership	.16,880	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	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.	.N/A.	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.	.N/A.	W&S Real Estate Holdings LLC	Ownership	.98,000	WS Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1492952			Forsythe The Halcyon AA Inv. Holdings, LLC		.MA.	.N/A.	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.	.N/A.	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.	.N/A.	Fort Washington Capital Partners, LLC	Ownership	.0,500	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 Loca-tion	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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	38.320	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest V LP	...OH... N/A	Fort Washington Capital Partners, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	45.790	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP	...OH... N/A	WPIPEI V GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	30.990	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP	...OH... N/A	WPIPEI VII GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	47.750	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC	...OH... N/A	Fort Washington Investment Advisors, Inc.	...OH... N/A	Ownership	100.000	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	...OH... N/A	Western & Southern Financial Group, Inc	...OH... N/A	Ownership	99.990	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP	...OH... N/A	Fort Washington Global Alpha Domestic Fund	...OH... N/A	Ownership	99.470	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	4.580	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	...OH... N/A	Western-Southern Life Assurance Co	...OH... N/A	Ownership	42.380	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	...OH... N/A	Columbus Life Insurance Co	...OH... N/A	Ownership	32.990	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	...OH... N/A	Integrity Life Insurance Co	...OH... N/A	Ownership	6.250	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	...OH... N/A	National Integrity Life Insurance Co	...OH... N/A	Ownership	6.250	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	27.560	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.	...OH... N/A	Western & Southern Investment Holdings LLC	...OH... N/A	Ownership	100.000	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	99.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP	...OH... N/A	Fort Washington Capital Partners, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	...OH... N/A	WPIPEI IX GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	9.180	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B	...OH... N/A	WPIPEI IX GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	99.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K	...OH... N/A	WPIPEI IX GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	35.470	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP	...OH... N/A	WPIPEI VI GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	4.150	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII	...OH... N/A	WPIPEI VIII GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	99.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest VIII-B	...OH... N/A	WPIPEI VIII GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X	...OH... N/A	WPIPEI X GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	99.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S	...OH... N/A	WPIPEI X GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.	...OH... N/A	Fort Washington PE Invest V LP	...OH... N/A	Ownership	87.620	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.	...OH... N/A	WPIPEI V GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	...OH... N/A	Fort Washington PE Invest V LP	...OH... N/A	Ownership	89.590	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	...OH... N/A	WPIPEI V GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	...OH... N/A	Fort Washington PE Invest VI LP	...OH... N/A	Ownership	9.840	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	15.170	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	...OH... N/A	Fort Washington PE Invest V LP	...OH... N/A	Ownership	6.700	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	...OH... N/A	Fort Washington PE Invest VII LP	...OH... N/A	Ownership	5.410	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.	...OH... N/A	WPIPEO II GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	...OH... N/A	Fort Washington PE Invest VII LP	...OH... N/A	Ownership	3.750	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	...OH... N/A	Fort Washington PE Invest VIII LP	...OH... N/A	Ownership	3.180	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	...OH... N/A	The Western and Southern Life Ins Co	...OH... N/A	Ownership	6.390	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	...OH... N/A	WPIPEO III GP, LLC	...OH... N/A	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... N/A	The Western and Southern Life Ins Co	...OH... N/A	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... N/A	WPIPEO III GP, LLC	...OH... N/A	Ownership	0.500	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC	...CO...	W&S Real Estate Holdings LLC	...N/A...	Ownership	98.000	WS Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1698272			WPIPEI IX GP, LLC	...OH... N/A	Fort Washington Investment Advisors, Inc.	...N/A...	Ownership	100.000	WS Mutual Holding Co	N		

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-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(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-107369			FIPEI VI GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3806561			FIPEO II GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	N/A	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	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	N/A	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	N/A	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	N/A	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		OH	N/A	Western-Southern Life Assurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	43-2081325			Insurance Profillment Solutions, LLC		OH	N/A	The Western and Southern Life Ins Co	Ownership	100.00	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	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	34-1826874			IR Mail Associates LTD		FL	N/A	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	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-4171986			Kissimme Investor Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-4737222			LaCterra Apts. Investor Holdings, LLC		TX	N/A	The Western and Southern Life Ins Co	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	65242	35-0457540			Lafayette Life Insurance Company		OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		TX	N/A	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	N/A	WSLR Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		OH	N/A	The Western and Southern Life Ins Co	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	35-2123483			LLIA Inc.		OH	DS	Lafayette Life Insurance Company	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		OH	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		OH	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	N/A	WSLR Holdings LLC	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. Holdings, LLC		TX	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	N/A	W&S Real Estate Holdings LLC	Ownership	98.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	N/A	WSLR Holdings LLC	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co.		NY	IA	Integrity Life Insurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	N/A	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	N/A	Western-Southern Life Assurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	02-0593144			North Pittsburg Hotel LLC		PA	N/A	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	31-1427318			Northeast Cincinnati Hotel LLC		OH	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	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	N/A	Integrity Life Insurance Co.	Ownership	100.00	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	20-4322006			PCE LP		GA	N/A	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	20-4322006			Perimeter TC Investor Holdings		GA	N/A	Western-Southern Life Assurance Co.	Ownership	22.340	WS Mutual Holding Co.	N	
0836	Western-Southern Group	00000	47-3394236							W&S Real Estate Holdings LLC	Ownership	98.000	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 Loca-tion	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(es)/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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3167828			Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	WIS 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	98.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	52-2096076			Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS 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	98.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-2188516			Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3526448			Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	98.00	WIS 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	98.00	WIS 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	98.00	WIS 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	98.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-3564950			Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1554676			Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1944856			Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-2295656			Sixth and Saratoga NW, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	100.00	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.00	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	WIS 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	98.00	WIS 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	WIS 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	WIS 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	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2672383			Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	WIS 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	100.00	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3418626			Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1394672			Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-6046379			Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WIS 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	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	WIS 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	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-2679115			University Shades Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	WIS 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	WIS 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	WIS Mutual Holding Co	N		
0836	Western-Southern Group	00000	36-4107014			Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WIS 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	WIS 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	WIS 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	WIS 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	WIS 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domesticiliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percentage	14 Ultimate Controlling Entity(es)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	..NV..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS 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	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC	..OH..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	31-1413821			Western-Southern Agency	..OH..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	100.000	WIS 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	WIS 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	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC	..CT..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	25.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	81-4930379			WL Apartments Holdings, LLC	..OH..	.N/A.	2017 Houston Trust Agreement	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	..OH..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	60.490	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	..KY..	.N/A.	W&S Real Estate Holdings LLC	.....	Ownership.....	74.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	..OH..	.N/A.	W&S Real Estate Holdings LLC	.....	Ownership.....	50.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC	..GA..	.N/A.	W&S Real Estate Holdings LLC	.....	Ownership.....	90.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC	..KY..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	50.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC	..GA..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	50.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC	..PA..	.N/A.	W&S Real Estate Holdings LLC	.....	Ownership.....	50.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	..OH..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	67.730	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	..OH..	.N/A.	Fort Washington Capital Partners, LLC	.....	Ownership.....	0.500	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham	..AL..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	..OH..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	..OH..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	..TX..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	..CT..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	..OH..	.N/A.	The Western and Southern Life Ins Co ..	.....	Ownership.....	24.490	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC	..KY..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	..OH..	.N/A.	WSLR Holdings LLC	.....	Ownership.....	100.000	WIS Mutual Holding Co ..	N	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	..TX..	.N/A.	W&S Real Estate Holdings LLC	.....	Ownership.....	98.000	WIS Mutual Holding Co ..	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

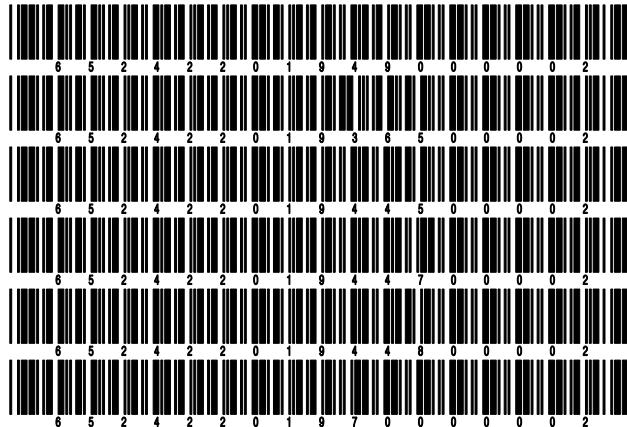
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
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 Current Statement Date	2 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 Current Year To Date	2 Prior Year To Date	3 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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 Year to Date	2 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 Year to Date	2 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		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		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	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

SI02

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	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	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
NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
NONE

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 Year To Date	2 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

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

SCHEDULE B - PART 2

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

Showing All Mortgage Loans REQUESTED AND ADDITIONS MADE During the Current Quarter								
1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
LL-1705	Port Wentworth	GA		12/07/2017	5.000	0	8,720,102	50,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	8,720,102	50,000,000
0899999. Total Mortgages in good standing						0	8,720,102	50,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	8,720,102	50,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion										
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	0
LL-0301	Ft. Wayne	IN		10/14/2003		888,692	0	0	0	0	0	0	0	61,444	0	0	0	0
LL-0312	Temecula	CA		02/05/2004		394,379	0	0	0	0	0	0	0	5,372	0	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	0
LL-0503	West Chester	OH		04/12/2005		562,556	0	0	0	0	0	0	0	18,553	0	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	0
LL-0509	Round Rock	TX		11/09/2005		692,515	0	0	0	0	0	0	0	20,639	0	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	0
LL-0515	St. Paul	MN		07/17/2006		572,620	0	0	0	0	0	0	0	50,637	0	0	0	0
LL-0516	Louisville	KY		01/03/2006		254,457	0	0	0	0	0	0	0	29,362	0	0	0	0
LL-0517	Nashville	TN		06/26/2006		457,893	0	0	0	0	0	0	0	10,269	0	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	0
LL-0608	Sun City	FL		09/22/2006		501,504	0	0	0	0	0	0	0	10,774	0	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	0
LL-0613	Middletown	OH		12/06/2006		278,112	0	0	0	0	0	0	0	20,847	0	0	0	0
LL-0618	Golden	CO		02/14/2007		1,498,027	0	0	0	0	0	0	0	38,545	0	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	0
LL-0706	Champaign	IL		07/10/2007		2,647,716	0	0	0	0	0	0	0	28,346	0	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	0
LL-0714	Vandalia	OH		02/14/2008		802,902	0	0	0	0	0	0	0	42,264	0	0	0	0

E02

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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9+10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal		
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 0	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value							
LL-0715	Colfax	NC		06/19/2008		1,509,397	0	0	0	0	0	0	0	72,914	0	0	0	0	
LL-0804	Indianapolis	IN		04/23/2008		808,222	0	0	0	0	0	0	0	58,192	0	0	0	0	
LL-0805	Nicholasville	KY		06/25/2008		658,874	0	0	0	0	0	0	0	15,832	0	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	0	
LL-0807	Springfield	IL		11/25/2008		3,118,587	0	0	0	0	0	0	0	30,977	0	0	0	0	
LL-0812	Gastonia	NC		11/17/2008		328,867	0	0	0	0	0	0	0	5,971	0	0	0	0	
LL-0902	Beckley	WV		03/08/2010		797,104	0	0	0	0	0	0	0	13,141	0	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	0	
LL-0904	Indianapolis	IN		11/10/2009		775,444	0	0	0	0	0	0	0	59,807	0	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	0	
LL-0907	Orlando	FL		09/03/2009		426,796	0	0	0	0	0	0	0	11,727	0	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	0	
LL-0909	Leesburg	FL		12/10/2009		772,365	0	0	0	0	0	0	0	19,644	0	0	0	0	
LL-0910	Mineola	FL		12/10/2009		726,933	0	0	0	0	0	0	0	18,489	0	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	0	
LL-0912	Beavercreek	OH		02/01/2010		1,351,252	0	0	0	0	0	0	0	37,128	0	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	0	
LL-1002	Ashland	KY		06/30/2010		925,501	0	0	0	0	0	0	0	28,759	0	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	0	
LL-1006	Oklahoma City	OK		11/09/2010		1,268,116	0	0	0	0	0	0	0	36,918	0	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	0	
LL-1101	Miamisburg	OH		04/05/2011		2,074,896	0	0	0	0	0	0	0	57,233	0	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	0	
LL-1202	Lansing	MI		04/19/2012		2,074,746	0	0	0	0	0	0	0	141,869	0	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	0	
LL-1301	Sandy	UT		05/30/2013		16,641,224	0	0	0	0	0	0	0	104,173	0	0	0	0	
LL-1302	Miramar	FL		07/16/2013		942,195	0	0	0	0	0	0	0	177,525	0	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	0	
LL-1402	Union City	CA		08/25/2014		40,817,197	0	0	0	0	0	0	0	416,232	0	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	0	
LL-1502	Bolingbrook	IL		06/30/2015		17,956,826	0	0	0	0	0	0	0	105,344	0	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	0	
LL-1505	American Canyon	CA		09/10/2015		20,323,881	0	0	0	0	0	0	0	140,816	0	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	0	
LL-1601	Watsonville	CA		01/04/2016		27,347,970	0	0	0	0	0	0	0	463,751	0	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	0	
LL-1604	Lafayette	IN		12/22/2016		13,784,032	0	0	0	0	0	0	0	61,016	0	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	0	
LL-1702	Kissimmee	FL		03/02/2017		32,500,000	0	0	0	0	0	0	0	178,303	0	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	0	
LL-1706	Plain City	OH		06/21/2018		17,000,000	0	0	0	0	0	0	0	136,627	0	0	0	0	
LL-1901	Findlay	OH		01/30/2019		0	0	0	0	0	0	0	0	177,254	0	0	0	0	
LL-8156	Greenwood	IN		09/29/1999		113,729	0	0	0	0	0	0	0	33,995	0	0	0	0	
LL-8161	Cotuit	MA		07/10/2001		132,426	0	0	0	0	0	0	0	11,835	0	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	0	
0299999. Mortgages with partial repayments							334,421,543	0	0	0	0	0	0	0	4,349,166	0	0	0	0
0599999 - Totals							335,591,366	0	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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	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
	Maranon Sr Credit Strategies	Chicago	JL	Maranon Sr Credit Strategies		09/21/2017				650,000		3,100,000
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018				205,239		11,100
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016				200,000		500,000
	Golub Capital Partners Golub Capital Partners 11	Chicago	JL	Golub Capital Partners Golub Capital Partners 11		04/01/2018				375,000		2,000,000
	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
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	XXX
4499999. Total - Unaffiliated									10,000,000	8,211,319	0	22,229,994
4599999. Total - Affiliated									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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Change in Book/ Adjusted Carrying Value in Book/ Adjusted Carrying Value (9+10- 11+12)	15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value on Disposal	17 Total Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State																
	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	0	162,257	162,257	162,257	0	0	0
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							162,257	0	0	0	0	0	0	162,257	162,257	162,257	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/23/2019	60,433					0	0	60,433	60,433	60,433	0	0	0
	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	0	207,280	207,280	207,280	0	0	0
	ExWorks Capital Fund II	Chicago	IL	ExWorks Capital Fund II	07/13/2018	05/06/2019	466,027					0	0	466,027	466,027	466,027	0	0	0
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	05/29/2019	31,808					0	0	31,808	31,808	31,808	0	0	0
	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	0	279,106	279,106	279,106	0	0	0
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	05/21/2019	3,065,860					0	0	3,065,860	3,065,860	3,065,860	0	0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	04/26/2019	111,369					0	0	111,369	111,369	111,369	0	0	0
	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	0	89,540	89,540	89,540	0	0	0
	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	0	1,564,181	1,564,181	1,564,181	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							5,875,603	0	0	0	0	0	0	5,875,603	5,875,603	5,875,603	0	0	0
4499999. Total - Unaffiliated							6,037,861	0	0	0	0	0	0	6,037,861	6,037,861	6,037,861	0	0	0

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

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							6,037,861	0	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative Symbol/ Market Indicator (a)
36176F-Z5-0	G2 #765164 3.979% 10/20/61		.06/01/2019	Interest Capitalization		466	.466	.0	1..
36297E-Z7-4	G2 #710059 4.500% 11/20/60		.06/01/2019	Interest Capitalization	4,500	.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	.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	.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	.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	.2,000,000	.1,976	1..
0599999. Subtotal - Bonds - U.S. Governments						2,129,718	2,129,718	1,976	XXX
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		.06/04/2019	DIPERNA FINANCIAL		503,237	.503,237	.0	5G1..
3136A3-EE-7	FNR 2011-143 P2 4.500% 01/25/42		.06/01/2019	Interest Capitalization	31,278	.31,278	.31,278	.0	1..
3136A4-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2019	Interest Capitalization	52,714	.52,714	.52,714	.0	1..
3136A4-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		.06/01/2019	Interest Capitalization	54,338	.54,338	.54,338	.0	1..
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.06/01/2019	Interest Capitalization	10,604	.10,604	.10,604	.0	1..
31418X-ZQ-4	FNMA # A99750 3.500% 12/01/25		.06/01/2019	Interest Capitalization	15,220	.15,220	.15,220	.0	1..
3199999. Subtotal - Bonds - U.S. Special Revenues						667,391	667,391	0	XXX
PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31		.06/25/2019	PRIVATE PLACEMENT		1,163,023	.1,163,023	.0	5G1..
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		.06/13/2019	Tax Free Exchange		4,821,877	.5,000,000	.0	2FE..
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		.05/15/2019	Tax Free Exchange		8,497,290	.9,000,000	.127,400	2FE..
110122-CQ-8	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		.05/07/2019	MORGAN STANLEY FIXED INC		4,957,900	.5,000,000	.0	1FE..
17307G-LR-7	CMLTI 2005-9 22A3 6.000% 11/25/35		.06/01/2019	Interest Capitalization .....		.1	.1	.0	1FM..
198280-AH-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		.04/11/2019	JEFFERIES & CO		5,613,050	.5,000,000	.107,944	2FE..
25389J-AU-0	DIGITAL REALTY TRUST LP 3.600% 07/01/29		.06/10/2019	J P MORGAN SEC FIXED INC		3,992,920	.4,000,000	.0	2FE..
27890G-AB-6	ECLIPSE RESOURCES CORP 8.875% 07/15/23		.04/26/2019	Various		3,424,441	.3,571,000	.86,324	4FE..
42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		.04/30/2019	Cantor Fitzgerald Fixed		4,695,552	.4,716,000	.3,017	1FE..
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		.04/30/2019	BARCLAYS		4,932,084	.4,865,000	.3,916	1FE..
459200-JX-0	IBM 2.850% 05/13/22		.05/08/2019	J P MORGAN SEC FIXED INC		4,997,300	.5,000,000	.0	1FE..
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29		.04/01/2019	BARCLAYS		2,094,000	.2,094,000	.0	3FE..
46648H-AY-9	JHMKT 2017-2 B1 3.741% 05/25/47		.04/04/2019	BROINSTONE INV GROUP,LLC		3,196,227	.3,189,748	.2,321	1FM..
482598-AG-4	KNDL 2019-KNSQ B 3.332% 05/15/36		.05/10/2019	DEUTSCHE BANK		6,500,000	.6,500,000	.0	1FE..
548661-DS-3	LOWES COMPANIES 4.550% 04/05/49		.04/03/2019	GOLDMAN SACHS		4,978,900	.5,000,000	.0	2FE..
55819M-AE-6	MDPK 2019-35A B 4.431% 04/20/31		.04/25/2019	BANK OF AMERICA SEC		5,000,000	.5,000,000	.0	1FE..
59217G-CY-3	MET LIFE GLO 0.000% 05/28/21		.05/22/2019	TD SECURITIES		1,025,000	.1,025,000	.0	1FE..
61691X-AA-1	MSC 2019-PLND A 3.382% 05/15/36		.05/10/2019	MORGAN STANLEY FIXED INC		10,000,000	.10,000,000	.0	1FE..
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		.04/03/2019	BARCLAYS		1,996,520	.2,000,000	.0	2FE..
87612B-BJ-0	TARGA RESOURCES PARTNERS 5.875% 04/15/26		.04/12/2019	Tax Free Exchange		3,500,000	.3,500,000	.102,813	3FE..
7788FP-AB-5	BELL CANADA 4.300% 07/29/49	A..	.05/08/2019	BANK OF AMERICA SEC		4,990,100	.5,000,000	.0	2FE..
775109-BN-0	ROGERS COMMUNICATIONS 4.350% 05/01/49	A..	.04/23/2019	J P MORGAN SEC FIXED INC		4,983,350	.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		998,340	.1,000,000	.0	1FE..
501955-AB-4	LG CHEM LTD 3.625% 04/15/29	D..	.04/08/2019	CITIGROUP GLOBAL MKTS		4,970,950	.5,000,000	.0	1FE..
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D..	.04/12/2019	J P MORGAN SEC HI-YIELD		1,852,000	.1,852,000	.0	3FE..
80414L-2D-6	SAUDI ARABIAN OIL CO 3.500% 04/16/29	D..	.04/12/2019	GOLDMAN SACHS		4,905,000	.5,000,000	.0	1FE..
80414L-2F-1	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D..	.04/12/2019	GOLDMAN SACHS		4,890,000	.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		2,496,839	.2,504,000	.9,515	2FE..
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D..	.04/03/2019	DEUTSCHE BANK		2,999,010	.3,000,000	.0	1FE..
92917R-AE-9	VOYA 2019-24 B 4.331% 07/20/32	D..	.06/20/2019	CITIGROUP GLOBAL MKTS		5,000,000	.5,000,000	.0	1Z..
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						123,471,674	123,979,772	443,250	XXX
8399999. Total - Bonds - Part 3						126,268,783	126,776,881	445,226	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						126,268,783	126,776,881	445,226	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
22052L-10-4	CORTEVA INC		.06/04/2019	Spin Off		2,994,000	.117,101	.0	L..
25746U-10-9	DOMINION RESOURCES		.06/21/2019	S. G. COWEN SECURITIES CORP.		5,154,000	.400,936	.0	L..
260557-10-3	DOW INC//I		.04/02/2019	Spin Off		2,994,000	.193,774	.0	L..
26614N-10-2	DUPONT DE NEMOURS INC		.06/05/2019	Tax Free Exchange		2,994,000	.280,443	.0	L..

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis- trative 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 Corp		.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 issues0

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	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation and Administrative Symbol/Market Indicator (a)
											11	12	13	14	15							
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 Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	443		
..36176F-Z5-0	GN #765164	3.97% 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	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	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	0	664	09/15/2030	1.	
..36230U-YF-0	G2 4.390% 09/20/61	..04/01/2019	Paydown ..	.14	.14	.14	.0	0	0	0	0	0	0	..14	0	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	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	0	920	11/20/2060	1.	
..38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000%	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	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	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	0	136	05/16/2051	1.		
..38376G-IID-8	GNR 2010 122 10 0.295% 02/16/44	..06/01/2019	Paydown ..	.0	.0	.776	.255	0	..(255)	0	..(255)	0	..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	0	4,002	04/20/2039	1.		
..38376V-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	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	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	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	5,000,000	0	0	0	0	0	..5,000,000	0	0	0	0	56,185	05/15/2024	1.		
..690353-C8-8	OPIC 2.04% 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	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	0	667	01/15/2030	1.		
..690353-H9-1	OPIC US Agency Floating Rate 2.335%	09/15/22	Redemption 100,0000	.50,050	.50,050	.50,050	.50,050	0	0	0	0	0	..50,050	0	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	.69,444	0	0	0	0	0	..69,444	0	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		
..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		
..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	5GI		
..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	5GI		
..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	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	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	0	..(2,177)	11/15/2032	2AM		
..31283C-AH-9	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	0	..657	11/15/2032	1.		
..3128HX-II7-6	FREDDIE MAC 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	0	..621	08/15/2042	1.		
..31335A-UL-0	FREDDIE MAC - CMO SER 2432 CL PH 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	0	..4,591	02/01/2046	1.		
..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	0	..272	03/15/2032	1.		
..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	0	..635	03/15/2022	1.		
..3133TJ-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	0	..100	02/15/2029	1.		
..3133TK-FG-0	FHLB 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	0	..943	04/15/2029	1.		
..313649-P8-5	FNR 2012-120 2.500% 02/25/32	..06/01/2019	Paydown ..	.45,602	.45,602	.45,120	.45,120	0	..482	0	..482	0	..45,602	0	0	0	0	..481	02/25/2032	1.		

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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	Total Change in Book/ Foreign Exchange Change in Book	15	Book/ Foreign Exchange Value at Disposal Date	14	Total Foreign Exchange Change in Book /Adjusted Carrying Value	16	17	18	19	20	21	22	
CUSIP Identification	Description	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 Other Than Temporary Impairment Recognized	Current Year's (Amor- tization)/ Accretion	(11 + 12 - 13)	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol/Market Indicator (a)					
..313743-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2019	Paydown			.86,862	.86,245	0	.617	0	.617	0	.86,862	0	0	0	0	1,277	11/15/2037	1				
..313746-B2-7	FHR K010 A2 4.333% 10/25/20		06/01/2019	Paydown			2,593	2,618	2,592	0	1	0	0	2,593	0	0	0	0	56	10/25/2020	1				
..313747-NU-0	FHLMC K011 A2 4.084% 11/25/20		06/01/2019	Paydown			.56,976	.56,976	0	.58	0	.58	0	.56,976	0	0	0	0	.977	11/25/2020	1				
..313748-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	142,201	0	0	0	0	2,695	04/15/2026	1				
..313749-PA-2	FHLMC K018 1.481% 01/25/22		06/01/2019	Paydown			0	0	17,099	5,230	0	(5,230)	0	0	0	0	0	0	0	.957	01/25/2022	1			
..313749-XP-7	FHR K022 X1 1.349% 07/25/22		06/01/2019	Paydown			0	0	36,862	13,649	0	(13,649)	0	0	0	0	0	0	0	1,992	07/25/2022	1FE			
..313752-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	108,809	0	0	0	0	1,405	10/15/2040	1				
..313752-6T-0	FHR 4361 IW 3.500% 05/15/44		06/01/2019	Paydown			3,289	3,289	3,263	3,272	0	.17	0	3,289	0	0	0	0	.48	05/15/2044	1				
..313752-QL-2	FHMS K057 X1 1.325% 07/25/26		06/01/2019	Paydown			0	0	7,291	5,696	0	(5,696)	0	0	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	170,117	0	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	7,211	0	0	0	0	.119	09/01/2043	1				
..3138LT-MS-5	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	4,540,194	0	(107,649)	(107,649)	0	.47,043	06/01/2042	1				
..3138LT-MS-4	FN A03068 3.000% 06/01/42		04/01/2019	Paydown			80,318	82,272	82,019	80,702	0	(1,702)	0	80,318	0	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	158,158	0	0	0	0	2,214	10/01/2045	1				
FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22										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-5H-7	FHR SER 2517 CL BQ 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	0	.863	10/15/2032	1		
..313930-L2-7	FNW SER 2003-129 CL QG 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	0	.3,841	01/25/2024	1		
..313949-X6-5	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	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	17,149	17,149	0	.36	0	17,185	0	0	0	0	.339	09/15/2019	1				
..31396E-HU-3	FHR SER 3063 CL LY 5.500% 11/15/25		06/01/2019	Paydown			75,408	75,408	74,253	74,944	0	.464	0	464	0	75,408	0	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	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	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	0	.2,149	01/15/2026	1		
..31396H-F4-2	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	0	.1,022	02/15/2026	1		
..313960-B6-5	FNR 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	0	.3,058	09/25/2029	1		
..31397F-4U-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	0	.128	02/15/2027	1		
..31397H-YG-7	FHR 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	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	0	.1,161	06/15/2027	1		
..31397Q-T2-4	FNR 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	0	.4,966	03/25/2037	1		
..31398F-TR-2	FNR 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	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	440,149	424,795	0	5,110	0	5,110	0	440,149	0	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	0	.10,154	08/25/2019	1		
..31398L-W9-5	FHR 3627 OH 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	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	0	.1,664	02/25/2025	1		
..31398N-GA-6	FNR 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	0	.3,849	11/25/2039	1		
..31398N-HK-3	FNR 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	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	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	0	.1,078	12/01/2025	1		
..34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2019	Redemption	100,000		9,114	9,114	9,114	9,114	0	0	0	0	0	9,114	0	0	0	0	.105	07/01/2041	1FE		
..60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		05/02/2019	Redemption	100,000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	0	0	271	11/01/2041	1FE	
..639064-PP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810%	06/01/2019	06/01/2019	Redemption	100,000		145,000	145,000	146,202	145,287	0	(.287)	0	(.287)	0	145,000	0	0	0	0	0	.4,212	06/01/2024	1FE	
..67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%	09/01/2019	06/03/2019	Redemption	100,000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	0	.218	09/01/2041	1FE	
..725293-RD-8	PI TTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2019	Redemption	100,000		155,000	155,000	174,767	155,689	0	(.689)	0	(.689)	0	155,000	0	0	0	0	0	.5,549	05/01/2019	2FE	
..795676-LR-4	SALT LAKE CNTY UTAH GENERAL OBLIGATION 4.650% 12/15/21		06/15/2019	Call	100,000		1,000,000	1,000,000	1,001,480	1,000,050	0	(.50)	0	(.50)	0	1,000,000	0	0	0	0	0	.23,250	12/15/2021	1FE	
..889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/02/2019	Redemption	100,000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	0	.05/15/2025	1FE		
..889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/02/2019	Redemption	100,000		100,000	100,																	

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 Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	Adminis- trative Symbol/ Market Indicator (a)	
92812U-K5-6	VIRGINIA ST HSG DEV AUTH 2013-B A 2.750%		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	Redemption	100.0000		9,250	9,250	9,250	0	0	0	0	0	9,250	0	0	0	0	147	04/25/2042	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH 2013-D A 4.300%		12/25/43	Redemption	100.0000		33,738	33,738	33,738	0	0	0	0	0	33,738	0	0	0	0	599	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		08/25/42	Redemption	100.0000		32,333	32,333	32,333	0	0	0	0	0	32,333	0	0	0	0	397	08/25/2042	1FE
3199999. 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-G	PINEBRIDGE 6.000% 12/31/31		05/09/2019	Redemption	100.0000		1,239,602	1,239,602	555,936	0	0	0	0	1,239,602	0	0	0	0	14,013	12/31/2031	5GI	
00215V-AA-0	AREIT 2018-CRE1 A 3.244% 02/14/35		06/17/2019	Paydown		10,518,036	10,518,036	10,518,036	0	0	0	0	0	10,518,036	0	0	0	0	166,228	02/14/2035	1FE	
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	0	66,486	0	0	0	0	998	11/25/2044	1FM	
00841Y-CB-2	ABMT 2014-3 B1 3.628% 04/25/45		06/01/2019	Paydown		20,163	20,163	20,621	20,530	0	(367)	0	0	20,163	0	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		4,826,877	5,000,000	4,795,600	4,811,881	0	9,997	0	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	0	0	0	0	0	67,500	0	0	0	0	1,080	06/15/2028	1FE	
025810-EJ-4	AMERICAN EXPRESS 2.890% 05/03/19		04/02/2019	Call	100.0000		1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	0	12,217	05/03/2019	1FE	
02665U-AA-3	AHAR 2014-SFR2 A 3.766% 10/17/36		06/01/2019	Paydown		22,207	22,207	22,104	0	103	0	103	0	22,207	0	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	63,080	0	167	0	167	0	63,247	0	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	0	7	0	7	0	13,462	0	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	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	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	ARBY'S 2015-1A A2 4.969% 10/30/45		04/30/2019	Paydown		12,500	12,500	12,500	0	0	0	0	0	12,500	0	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	0	0	0	0	0	5,000,000	0	0	0	0	839,307	09/15/2025	4FE
04684T-AA-9	A10 2017-1A 1FL 3.244% 03/15/36		06/17/2019	Paydown		2,753,168	2,753,168	2,753,168	0	0	0	0	0	2,753,168	0	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			107,010	107,010	107,010	0	0	0	0	0	107,010	0	0	0	0	3,208	04/01/2024	1FE	
12647P-AP-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2019	Paydown		71,765	71,765	71,601	0	165	0	165	0	71,765	0	0	0	0	915	08/25/2043	1FM	
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2019	Paydown		68,605	68,605	68,465	0	143	0	143	0	68,605	0	0	0	0	1,091	09/25/2057	1FM	
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2019	Paydown		12,488	12,488	12,460	0	28	0	28	0	12,488	0	0	0	0	225	07/25/2019	1FM	
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2019	Paydown		32,380	30,747	25,938	0	6,441	0	6,441	0	32,380	0	0	0	0	676	11/25/2035	1FM	
130789-AA-0	CALIFORNIA WATER SERVICE SERIES LL 5.875%		05/01/19	Maturity		2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	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	0	0	0	0	0	15,000,000	0	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	0	(2,196)	0	(2,196)	0	13,184,606	0	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	0	57,000	06/01/2019	1FE
17307G-L9-7	CMLT 2005-9 22A3 6.000% 11/25/35		04/01/2019	Paydown		3,001	3,001	3,001	0	1,095	0	1,095	0	3,001	0	0	0	0	0	11/25/2035	1FM	
17307G-L9-7	CMLT 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	0	256	11/25/2035	1FM
17321L-AA-7	CMLT 2013-J1 A1 3.500% 10/25/43		06/01/2019	Paydown		33,727	33,727	33,048	0	679	0	679	0	33,727	0	0	0	0	499	10/25/2043	1FM	
18055P-AA-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	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	0	0	0	0	0	12,500	0	0	0	0	326	04/25/2047	2FE	
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2019	Various		.86,878	.86,878	.85,370	.86,450	0	.429	0	.429	0	.86,878	0	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	0	0	0	0	0	22,319	0	0	0	0	380	05/15/2034	1FE	
233050-AB-9	DBUBS 2011-LC1A 42 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	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	1,051,515	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	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	999,176	999,795	0	205	0	205	0	1,000,000	0	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	0	533	06/25/2043	1FM
30227C-AB-3	EXTERIAN 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	3,588,190	2,890,171	0	(40,171)	0	(40,171)	0	2,850,000	0	0	0	0	112,575	05/15/2019	2FE
344170-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	0	195	10/30/2048	2FE

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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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
.35906A-AM-0	FRONTIER COMMUNICATIONS 7.125% 01/15/23		.05/15/2019	J P MORGAN SEC HI-YIELD																				
.36228F-2R-6	GSR 2004-6F CL 3A4 6.500% 05/25/34		.06/01/2019	Paydown																				
.36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		.06/01/2019	Paydown	32,237	32,237	33,204	32,327																
	GEORGIA TRANSMISSION CORP PP 5.590%			Redemption	100,0000																			
.37362G-AA-0	06/30/30		.04/01/2019																					
.465685-AF-2	ITC HOLDINGS CORP 5.500% 01/15/20		.06/14/2019	Various																				
.46590M-AT-7	JPMC 2016-JP2 XA 1.987% 08/15/49		.06/01/2019	Paydown																				
.46611Z-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		.04/10/2019	TENDER OFFER																				
.466247-SE-4	JPMMT 2005-A5 A2 4.174% 08/25/35		.06/01/2019	Paydown																				
.46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		.06/01/2019	Paydown																				
.46640L-AC-6	JPMIB 2013-C14 A3 4.096% 08/15/46		.06/01/2019	Paydown																				
.46641B-AB-3	JPMCC 2013-C16 A5B 3.674% 12/15/46		.06/01/2019	Paydown																				
.46648H-AY-9	JPMCC 2017-2 B1 3.741% 05/25/47		.06/01/2019	Paydown																				
	Redemption	100,0000																						
.48660G-G8-9	KAYNE ANDERSON PP 3.390% 05/03/19		.04/03/2019																					
.57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		.06/01/2019	Paydown																				
.61745B-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		.06/01/2019	Paydown																				
.61763K-AY-0	MSBAN 2014-C15 3.654% 04/15/47		.06/01/2019	Paydown																				
.62942K-AA-4	NPPMT 2013-1 A1 3.250% 07/25/43		.06/01/2019	Paydown																				
.70896B-BM-0	PENNSYLVANIA ELECTRIC CO 6.625% 04/01/19		.04/01/2019	Various																				
.72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		.06/05/2019	Paydown																				
.73650B-BQ-4	PORTLAND GENERAL ELEC 6.100% 04/15/19		.04/15/2019	Maturity																				
.74444B-CC-3	PUBLIC SERVICE COLORADO 5.125% 06/01/19		.04/01/2019	Call	100,3979		1,000,000	999,260		999,748		0		252		0	252		0	1,000,000		0		
.74453S-BK-5	PUBLIC SERVICE OKLAHOMA 5.150% 12/01/19		.06/01/2019	Call	101,2030		1,000,000	994,600		999,624		0		108		0	108		0	999,732		269		
.74752S-AF-0	QUALCOMM 3.450% 05/20/25		.04/17/2019	CITIGROUP GLOBAL MKTS																				
.74890E-AA-5	RAITF 2017-FL7 A 3.380% 06/15/37		.06/17/2019	Paydown																				
.76110H-9N-7	RALI SER 2005-Q54 CL A1 5.500% 04/25/35		.06/01/2019	Paydown																				
.76112B-SF-8	RAMP SER 2005-SP1 CL A16 5.000% 09/25/34		.06/01/2019	Paydown																				
.76112B-SW-1	RAMP SER 2005-SP1 CL 2A9 5.250% 09/25/34		.04/01/2019	Paydown																				
.79549A-YP-8	SBMT SER 2003-1 CL A1 6.500% 09/25/33		.06/01/2019	Paydown																				
.81745D-AA-1	SEMT 2013-9 A1 3.500% 07/25/43		.06/01/2019	Paydown																				
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		.06/01/2019	Paydown																				
.81745R-AH-3	SEMT 2013-3 B2 3.518% 03/25/43		.06/01/2019	Paydown																				
.822800-BY-6	SCOT 2015-1 B1 3.820% 08/25/45		.06/01/2019	Paydown																				
.82652Y-AA-2	SPFC 2016-3A 2.430% 10/20/33		.06/20/2019	Paydown																				
.86184R-AA-5	SMPT 2017-MONT A 3.233% 08/20/30		.06/20/2019	Paydown																				
.864210-URB-A	STWD 2018-URB A 3.394% 05/15/35		.06/17/2019	Paydown																				
.87612B-BH-4	TARGA RESOURCES PARTNERS 5.875% 04/15/26		.04/12/2019	Tax Free Exchange																				
.880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		.04/01/2019	Various																				
	Redemption	100,0000																						
.88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		.04/01/2019																					
	Redemption	100,0000																						
.88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		.04/01/2019																					
.88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		.06/15/2019	Paydown																				
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		.06/15/2019	Paydown																				
.89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		.06/01/2019	Paydown																				
.90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		.06/01/2019	Paydown																				
.91913Y-AR-1	VALERO ENERGY CORP 6.125% 02/01/20		.04/25/2019	Call	102,4790		5,000,000	5,151,800		5,021,042		0		(6,341)		0	5,014,702		(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																					
.92890F-AV-8	WFBS 2014-C20 ASB 3.638% 05/15/47		.06/01/2019	Paydown																				
.92938J-AB-9	WFBS 2013-USB1 ASB 3.603% 03/15/46		.06/01/2019	Paydown																				
	Redemption	100,0000																						
.92966*-AA-7	WELL'S FARGO BK NORTHWEST PP 7.530% 01/10/24		.04/30/2019																					

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 CUSIP Ident- ification	2 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	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	21	22 NAIC Design- ation and Admini- strative Symbol /Market Indicator (a)										
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value																		
.94980D-AA-6	WFHBS 2003-M A1 4.901% 12/25/33		06/01/2019	Paydown		11,732		11,732																								
	WELLS FARGO MTE BACKED SECUR SER 2005-9 CL																															
.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		228,619		0		0		0	4,721	10/25/2035	1FM			
.95001P-AA-1	WFCM 2018-BX1 A 3.125% 12/15/36		06/17/2019	Paydown		286,930		286,930		286,661		286,423		0		507		0		286,930		0		0		0	4,650	12/15/2036	1FM			
Westlake Automob20183A	ivable SER 20183A CL																															
.96042G-AA-0	A1 2.530% 09/16/19		04/15/2019	Paydown		83,795		83,795		83,795		83,795		0		0		0		83,795		0		0		0	701	09/16/2019	1FE			
.976520-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		58,544		0		0		0	1,001	09/20/2044	1FM			
.009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A.	06/17/2019	Redemption 100,0000		72,332		72,332		72,332		72,332		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		1,837,213		1,780,123		1,780,123		0		0		0		1,780,123		0		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		3,000,000		0		0	92,250	06/15/2019	2FE					
.023641-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		2,411,308		0		(11,308)	125,109	03/30/2020	1FE					
.256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D.	06/15/2019	Redemption 100,0000		392,400		392,400		389,457		392,098		0		302		0		392,400		0		0	11,552	06/15/2019	1FE					
.456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	D.	06/03/2019	Redemption 100,0000		106,000		106,000		110,717		108,343		0		(2,343)		0		106,000		0		0	3,816	06/01/2025	2FE					
.69343M-AA-9	PPF 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		3,757		0		0	0	0	0	0	0	0		
.69343M-AA-9	PPF 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		(3,757)		0		0	0	0	0	0	0	0		
.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		7,458,179		0		154,321	154,321	05/20/2023	3FE					
.78467K-AE-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		2,000,000		0		0	33,000	04/16/2019	1					
.B09098-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		1,000,000		0		0	24,150	05/30/2019	2					
.D27364-AN-9	FRITZ DRAXLMAIER PP 5.000% 04/22/24	D.	06/27/2019	PRIVATE PLACEMENT		1,028,140		1,000,000		1,000,000		1,000,000		0		0		0		1,000,000		0		0	28,140	28,140	04/02/2024	2PL				
.G61774-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		1,964,286		0		0	59,321	05/23/2019	2					
.G39300#-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		2,000,000		0		0	67,400	03/31/2019	1					
.N91461-AB-3	VAN CORP 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		500,000		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		
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		XXX
8999998. Total - Preferred Stocks - Part 5						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		XXX
.023608-10-2	AMEREN CORPORATION		06/18/2019	S. G. COHEN 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			
.125996-10-0	CMS ENERGY CORP		06/21/2019	S. G. COHEN 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. COHEN 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. COHEN 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	DOUDIPOINT INC		06/04/2019	Spin Off		0		310,875		247,478		63,397		0		0		0		63,397		0		310,875	0	0	0	0	L			
.26078J-10-0	DOUDIPOINT 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	0	L			
.31339#-10-7	FHLB Indianapolis		06/03/2019	Reverse Stock Split		5,868,000		0		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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation and Admini- stra- tive Symbol /Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
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	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	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	XXX	XXX		
9799999. Total - Common Stocks		2,224,645	XXX	2,103,315	1,704,325	75,990	0	0	75,990	0	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	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	0	(14,042)	0	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

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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																							
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	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 W22LROWP21HZNB6K528 ..	08/24/2017	08/27/2019	1,473		179.90	10,335				18,001		18,001	8,013					-	100/96

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 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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	03/27/2018	03/26/2021	3,235		191.06	27,872				23,968		23,968	8,475						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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 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	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 W22LR0WP21HZNB6K528	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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	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 ZBUT11V806EZRV/TW807	06/27/2018	06/25/2021	.702		223.53		.8,980		.9,524		.9,524	.4,046							100/99

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	11/14/2018	11/13/2020	1,402		219.74	14,630			.19,189		.19,189	8,718						-	100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	11/27/2018	11/26/2021	1,785		219.61	22,462			29,738		29,738	11,870						-	100/98

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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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	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	ZBUT11V806EZRV/TW/T807	05/15/2019	05/15/2020	469		223.81			3,581		4,537		4,537	956						100/99

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 ZBUT11V806EZRVTW807	05/15/2019	05/17/2021	67	223.81		.719			870		870	.151						100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	05/15/2019	05/16/2022	6,345	223.81		83,496			98,787		98,787	.15,291						100/85
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	05/24/2019	05/27/2020	1,436		223.52		10,914		.14,361		.14,361	.3,447						100/99
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	05/24/2019	05/27/2021	9		223.52		.96		.119		.119	.23						100/91
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	05/24/2019	05/27/2022	318		223.52		.4,168		.5,019		.5,019	.851						100/104
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/14/2019	06/12/2020	2,746		226.13		21,052		.24,084		.24,084	.3,032						100/108
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/14/2019	06/14/2021	429		226.13		.4,656		.5,182		.5,182	.526						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/14/2019	06/14/2022	411		226.13		.5,506		.6,033		.6,033	.528						100/76
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/17/2019	06/15/2020	265		226.19		.2,034		.2,318		.2,318	.284						100/108
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/17/2019	06/15/2021	243		226.19		.2,640		.2,930		.2,930	.290						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/17/2019	06/15/2022	1,149		226.19		.15,392		.16,828		.16,828	.1,436						100/76
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/27/2019	06/26/2020	229		227.44		.1,778		.1,895		.1,895	.117						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/27/2019	06/25/2021	119		227.44		.1,307		.1,375		.1,375	.68						100/100
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTW807	06/27/2019	06/27/2022	237		227.44		.3,224		.3,364		.3,364	.141						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	551		2,801.31		.93,120		.80,264		.80,264	.60,644						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	.93		2,801.31		.9,022		.98		.98	(.235)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	256		2,798.43		.11,083											100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	518		2,798.43		.35,090					(.6)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	1,090		2,798.43		.57,035										100/100	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	152		2,868.39		.19,465		.13,203		.13,203	.9,604						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	10,735		2,798.43		.1,820,424		.1,603,903		.1,603,903	.1,219,663						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	.1,133		2,798.43		.64,985										100/100	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	.66		2,840.41		.9,528		.7,345		.7,345	.5,489						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/2019	3,581		2,798.43		.330,660		.7,565		.7,565	(.1,606)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/27/2018	07/26/2019	115		2,818.82		.19,926		.15,955		.15,955	.11,886						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5FWOLXP3B76	07/27/2018	07/26/2019	.33		2,818.82		.3,125		.45		.45	(.35)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146	08/15/2018	08/15/2019	433		2,818.37		.24,888						(.1)					100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146	08/15/2018	08/15/2019	10,921		2,818.37		.1,926,828		.1,648,945		.1,648,945	.1,22,584						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146	08/15/2018	08/15/2019	332		2,818.37		.12,628										100/100	

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Description																						
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMAJ20EL1146	08/15/2018	08/15/2019	.67	2,860.65	10,146			7,839		7,839	5,768					-	100/100
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMAJ20EL1146	08/15/2018	08/15/2019	3,887	2,818.37	383,425			14,564		14,564	2,786					-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMAJ20EL1146	08/15/2018	08/15/2019	.263	2,888.83	35,224			24,834		24,834	17,966					-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMAJ20EL1146	08/15/2018	08/15/2019	.211	2,818.37	11,076											-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	08/15/2018	08/14/2019	.577	2,839.96	99,232			75,343		75,343	55,480					-	100/100
Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	08/15/2018	08/14/2019	.177	2,839.96	17,046			.57		.57	(496)					-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMAJ20EL1146	08/15/2018	08/15/2019	3,016	2,818.37	136,030											-	100/100
Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	08/27/2018	08/27/2019	.14	2,896.74	1,390						(18)					-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	08/27/2018	08/27/2019	.84	2,896.74	14,786			.8,026		.8,026	5,703					-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	09/14/2018	09/13/2019	.229	2,904.98	22,378			.5		.5	(449)					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	09/14/2018	09/13/2019	.599	2,904.98	108,116			.59,075		.59,075	41,863					-	100/101
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	3,982	2,888.80	191,431											-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	.78	2,932.13	11,745			.6,369		.6,369	4,428					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	.237	2,961.02	31,716			.15,470		.15,470	10,541					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4P0UHN3JPFGFN3B8B653	09/27/2018	09/27/2019	.310	2,914.00	56,438			.30,713		.30,713	.21,401					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4P0UHN3JPFGFN3B8B653	09/27/2018	09/27/2019	.33	2,914.00	.6,379			.3		.3	(58)					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	10/12/2018	10/11/2019	.685	2,767.13	142,579			.148,707		.148,707	103,820					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FIIOLXP3B76	10/12/2018	10/11/2019	.264	2,767.13	34,456			.15,430		.15,430	11,871					-	100/101
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	12,498	2,750.79	2,423,790			.2,896,506		.2,896,506	2,009,456					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.4,166	2,750.79	480,174			.319,090		.319,090	258,432					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.3,469	2,750.79	135,496						(524)					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.100	2,792.05	.17,270			.19,905		.19,905	.14,005					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.187	2,750.79	10,146			.1,046		.1,046	.905					-	100/101
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.453	2,750.79	.26,768			.3,975		.3,975	.3,485					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2018	10/15/2019	.196	2,819.56	.30,618			.34,772		.34,772	.24,537					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	.4,959	2,888.80	442,541			.838		.838	(8,073)					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	.14,321	2,888.80	2,469,287			.1,595,184		.1,595,184	1,140,794					-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	.784	2,888.80	.35,547											-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/16/2018	09/16/2019	.730	2,888.80	.37,201											-	100/101

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Description																						
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	10/26/2018	10/25/2019	625		2,658.69	133,126			196,581		196,581	-127,968				-	100/101	
Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	10/26/2018	10/25/2019	115		2,658.69	15,790			20,672		20,672	-15,984				-	100/101	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	11/14/2018	11/14/2019	465		2,701.58	94,200			130,965		130,965	-86,678				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	11/14/2018	11/14/2019	125		2,701.58	23,730			17,469		17,469	-13,459				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	11/15/2018	11/15/2019	33		2,771.15	5,625			7,483		7,483	-5,141				-	100/102	
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	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	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	11/15/2018	11/15/2019	205		2,730.20	10,864			3,039		3,039	-2,707				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	11/15/2018	11/15/2019	251		2,798.46	42,813			51,466		51,466	-35,557				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	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	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	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	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNFB653	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	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P21HZNBB6K528	11/27/2018	11/27/2019	296		2,682.17	59,788			89,845		89,845	-58,123				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P21HZNBB6K528	11/27/2018	11/27/2019	40		2,682.17	4,770			7,026		7,026	-5,408				-	100/102	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	12/14/2018	12/13/2019	616		2,599.95	128,801			232,323		232,323	-140,971				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	12/14/2018	12/13/2019	264		2,599.95	34,712			70,324		70,324	-49,814				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	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	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	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	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	12/17/2018	12/16/2019	226		2,609.59	39,848			83,878		83,878	-51,593				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	12/17/2018	12/16/2019	65		2,584.13	12,326			25,523		25,523	-15,456				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	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	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	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	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMAJ20EL1146	12/17/2018	12/16/2019	414		2,545.94	16,247			31,080		31,080	-25,246				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P21HZNBB6K528	12/27/2018	12/27/2019	176		2,488.83	25,842			70,558		70,558	-45,942				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LRO1P21HZNBB6K528	12/27/2018	12/27/2019	603		2,488.83	122,400			288,466		288,466	-162,021				-	100/98	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	01/14/2019	01/14/2020	544		2,582.61	104,747			216,942		216,942	-112,195				-	100/97	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	01/14/2019	01/14/2020	105		2,582.61	12,240			32,996		32,996	-20,756				-	100/97	
S&P500 OTC European	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	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	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	

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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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	4PQJHN3JPFGFNFB653	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	4PQJHN3JPFGFNFB653	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	4PQJHN3JPFGFNFB653	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	4PQJHN3JPFGFNFB653	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	4PQJHN3JPFGFNFB653	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	4PQJHN3JPFGFNFB653	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	4PQJHN																		

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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	4P0UHN3JPFGFNFB653	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	W22LROWP21HZNB6K528	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	W22LROWP21HZNB6K528	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	34,07844,18044,18010,102									100/93
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Bar																		

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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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	292	2,889.67	13,351	4,792	4,792	(18,559)									100/93	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	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	PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	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	PBLD0EJDB5FW0LXP3B76	06/27/2019	06/26/2020	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	0	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	0	XXX	
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A	US - Chicago Board	213800QYDSBDFTH2K71	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	0	XXX	
0359999999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	0	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	0	XXX	
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	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	0	XXX	
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	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	07/12/2019	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	07/12/2019	50	2,899.36	(2,114)												100/100	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	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	07/12/2019	39	2,892.35	(1,739)												100/100	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	4	2,920.37	(148)												100/100	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/13/2018	07/12/2019	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	PBLD0EJDB5FW0LXP3B76	07/16/2018	07/15/2019	1,167	2,875.39	(55,832)												100/100	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	07/16/2018	07/15/2019	531	2,924.36	(15,147)												100/100	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLD0EJDB5FW0LXP3B76	07/																	

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S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	07/16/2018	07/15/201966	2,862.79	(8,510)			(6,098)		(6,098)	(14,484)						100/100
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	08/14/2018	08/14/2019 .....	.66	2,925.16	(8,084)			(4,396)		(4,396)	(13,004)						100/100
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	PBLDOEJDB5FWOLXP3B76	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	1V8Y60CX6YMJ20EL1146	08/15/2018	08/15/201943	2,924.06	(1,764)15					100/100
S&P500 OTC European																						

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Description																							
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/15/2018	08/14/2019	4		2,953.56	(120)							2					-	100/100
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	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	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/15/2018	08/14/2019	4		2,953.56	(393)							(212)	(212)	(138)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	08/15/2018	08/15/2019	706		2,939.56	(74,625)							(42,756)	(42,756)	(29,219)			-	100/100
Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/15/2018	08/14/2019	143		2,989.06	(11,106)							(4,993)	(4,993)	(3,008)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	08/15/2018	08/15/2019	577		2,938.15	(20,800)									141			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	08/15/2018	08/15/2019	1,373		2,895.88	(73,530)									898			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	08/15/2018	08/15/2019	415		2,860.65	(61,893)							(48,276)	(48,276)	(35,523)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMA20EL1146	08/15/2018	08/15/2019	46		2,874.74	(2,951)									48			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/27/2018	08/27/2019	33		3,048.82	(2,803)							(754)	(754)	(392)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/27/2018	08/27/2019	47		2,983.64	(5,603)							(2,138)	(2,138)	(1,376)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/27/2018	08/27/2019	6		3,019.85	(178)									1			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/27/2018	08/27/2019	4		2,976.40	(506)							(201)	(201)	(131)			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	08/27/2018	08/27/2019	9		2,998.13	(345)									2			-	100/100
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	8		3,028.44	(874)							(290)	(290)	(175)			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	61		2,992.13	(2,866)									36			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	33		3,042.97	(922)									10			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	3		3,028.44	(90)									1			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	132		3,006.65	(5,376)									61			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	303		2,992.13	(37,840)							(14,980)	(14,980)	(9,845)			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	273		2,984.87	(35,209)							(14,269)	(14,269)	(9,388)			-	100/101
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLDOEJDB5F10LXP3B76	09/14/2018	09/13/2019	15		3,057.49	(1,382)							(393)	(393)	(212)			-	100/101
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	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	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	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	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	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	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/17/2018	09/16/2019	1,352		2,968.24	(69,509)									433			-	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)
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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	2,81													

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	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	4PQUHN3JPFGFNFB653	11/15/2018	11/15/2019526	2,825.76	(69,34												

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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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
Description																						
S&P500 OTC European	Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	11/15/2018	11/15/2019	1,082	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	4PQUHN3JPFGFN3BB653	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	W22LROWP21HNBB6K528	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	W22LROWP21HNBB6K528	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	W22LROWP21HNBB6K528	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	W22LROWP21HNBB6K528	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	W22LROWP21HNBB6K528	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	12/14/2018	12/13/2019	85	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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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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 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 Undiscounted Premium (Received Paid)	Current Year Initial Cost of Undiscounted 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)
Description																						
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCK6YMJ20EL1146	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	1V8Y6QCK6YMJ20EL1146	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	1V8Y6QCK6YMJ20EL1146	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	1V8Y6QCK6YMJ20EL1146	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	1V8Y6QCK6YMJ20EL1146	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	1V8Y6QCK6YMJ20EL1146	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	PBLDOEJDB5FIIOLXP3B76	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	PBLDOEJDB5FIIOLXP3B76	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	PBLDOEJDB5FIIOLXP3B76	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	PBLDOEJDB5FIIOLXP3B76	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	PBLDOEJDB5FIIOLXP3B76	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	PBLDOEJDB5FIIOLXP3B76	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

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 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)	
Description																							
S&P500 OTC European	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
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	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	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
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	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	15	2,764.69	(839)	(2,324)	(2,324)	(1,485)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	108	2,751.36	(14,537)	(28,617)	(28,617)	(14,080)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	29	2,758.03	(3,773)	(7,449)	(7,449)	(3,676)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	89	2,804.66	(9,551)	(19,799)	(19,799)	(10,248)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	22	2,784.67	(1,086)	(3,139)	(3,139)	(2,054)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	144	2,771.35	(17,864)	(35,983)	(35,983)	(18,119)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	12	2,744.70	(1,706)	(3,322)	(3,322)	(1,616)									-	100/97
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2020	62	2,798.00	(6,848)	(14,152)	(14,152)	(7,305)									-	100/97
S&P500 OTC European	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	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	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	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	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	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	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	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	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	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	304	2,817.23	(46,982)	(67,320)	(67,320)	(20,338)									-	100/96
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	384	2,886.62	(17,573)	(28,386)	(28,386)	(10,813)									-	100/96
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	178	2,899.11	(7,326)	(11,836)	(11,836)	(4,510)									-	100/96
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	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	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	265	2,888.01	(30,797)	(45,367)	(45,367)	(14,571)									-	100/96
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	225	2,894.95	(9,563)	(15,627)	(15,627)	(6,065)									-	100/96
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60QCX6YMJ20EL1I46	02/15/2019	02/18/2020	178	2,886.62	(20,889)	(30,685)	(30,685)	(9,796)									-	100/96

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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

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	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	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	142	2,928.32	(21,800)	(21,833)	(21,833)	(21,833)	(33)								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	239	2,871.87	(34,290)	(45,707)	(45,707)	(45,707)	(11,417)								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	2,069	2,907.15	(251,120)	(161,368)	(161,368)	(161,368)	89,752								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	115	2,864.82	(16,413)	(12,059)	(12,059)	(12,059)	4,354								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	510	2,935.38	(55,872)	(31,784)	(31,784)	(31,784)	24,088								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	110	2,928.32	(12,338)	(7,204)	(7,204)	(7,204)	5,134								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	372	2,956.55	(36,645)	(50,926)	(50,926)	(50,926)	(14,281)								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFNFB653	03/15/2019	03/16/2020	1,283	2,900.10	(159,642)	(104,832)	(104,832)	(104,832)	54,810								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2019	03/27/2020	117	2,917.58	(13,309)	(19,237)	(19,237)	(19,237)	(5,928)								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2019	03/27/2020	36	2,903.56	(1,816)	(3,154)	(3,154)	(3,154)	(1,138)								100/98	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2019	03/27/2020	114	2,896.54	(14,272)	(20,267)	(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)	(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)	(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)	(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)	(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)	(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)	(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	(16,265)	(5,252)	(5,252)	(5,252)	1,013								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	1,618	2,985.48	(85,070)	(83,963)	(83,963)	(83,963)	1,107								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	477	3,023.26	(17,867)	(17,541)	(17,541)	(17,541)	325								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	521	3,043.60	(50,904)	(52,738)	(52,738)	(52,738)	(1,834)								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	5,813	2,985.48	(741,471)	(765,732)	(765,732)	(765,732)	(24,261)								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	141	2,949.16	(9,363)	(9,652)	(9,652)	(9,652)	311								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	217	3,000.01	(25,956)	(26,830)	(26,830)	(26,830)	(874)								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	2,156	2,992.75	(106,505)	(104,319)	(104,319)	(104,319)	2,186								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2019	04/15/2020	293	2,949.16	(43,350)	(44,374)	(44,374)	(44,374)	(1,024)								100/95	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index																				

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

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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 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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	PBLD0EJDB5FW0LXP3B76	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	130	2,947.46	(19,375)	(13,161)	(13,161)	(3,786)									100/93	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	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	1V8Y60CX6YMJ20EL1146	06/17/2019	06/15/2020	216	2,998.03	(25,188)	(31,002)	(31,002)	(5,815)									10	

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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 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	47	3,041.92	(5,382)	(5,654)	(5,654)	(5,654)	(272)									100/93	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	61	3,034.60	(7,115)	(7,538)	(7,538)	(7,538)	(423)									100/93	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	11	3,063.85	(415)	(495)	(495)	(495)	(80)									100/93	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	39	3,027.29	(2,086)	(2,352)	(2,352)	(2,352)	(266)									100/93	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	31	3,019.98	(3,938)	(4,159)	(4,159)	(4,159)	(222)									100/93	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO	PBLDOEJDB5FWOLXP3B76	06/27/2019	06/26/2020	22	3,056.54	(2,300)	(2,423)	(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	0	0	0	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	0	0	0	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	0	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	0	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1169999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1209999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1399999999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	0	XXX
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
1439999999. Subtotal - Other										128,060	0	176,820	XXX	176,820	0	0	0	0	0	0	0	0	XXX	
1449999999 - Totals										10,043,696	7,571,436	0	19,727,844	XXX	19,727,844	6,778,988	0	0	0	0	0	0	0	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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	176,820		176,820	176,820		176,820		
Barclays	Y..	N..	.0	11,714,116	(8,609,809)	3,104,307	11,714,116	(8,609,809)	3,104,307	0	0
Credit Suisse	Y..	N..	.0	17,185,279	(12,878,932)	4,306,347	17,185,279	(12,878,932)	4,306,347	0	0
Goldman Sachs	Y..	N..	6,150,000	7,433,807	(520,171)	763,636	7,433,807	(520,171)	763,636	0	0
Morgan Stanley	Y..	N..	2,000,000	6,975,930	(5,074,940)	0	6,975,930	(5,074,940)	0	0	0
Wells Fargo	Y..	Y..	.0	7,151,175	(4,863,976)	2,287,199	7,151,175	(4,863,976)	2,287,199	0	0
JP Morgan	Y..	Y..	.0	1,038,545	0	1,038,545	1,038,545	0	1,038,545	0	0
0299999999. Total NAIC 1 Designation			8,150,000	51,498,852	(31,947,828)	11,500,034	51,498,852	(31,947,828)	11,500,034	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0				0	
0999999999 - Gross Totals			8,150,000	51,675,672	(31,947,828)	11,676,854	51,675,672	(31,947,828)	11,676,854	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				51,675,672	(31,947,828)						

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 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01P21HZNB6K528 ..	Cash...	000000-00-0	Cash	6,150,000	6,150,000	XXX..	V..
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-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
375588-BG-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 ACQ INV IRELAND DA		2FE	2,999,437	2,997,068	09/23/2019
90261X-HE-5	UBS AG STAMFORD CT		1FE	1,559,892	1,555,221	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
	CVS CORP CP			1,849,621	1,849,621	07/01/2019
	CATHOLIC HEALTH INITIATIV 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			1,198,982	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
2. Average balance for the year

Fair Value \$ (12,930,933)	Book/Adjusted Carrying Value \$ (13,003,699)
Fair Value \$ 48,037,567	Book/Adjusted Carrying Value \$ 48,073,481

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	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	.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 INS 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