



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

## QUARTERLY STATEMENT

AS OF MARCH 31, 2020  
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 and 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 John Henry Bultema III

#### 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>Cheryl Ann Jorgenson, VP</u>	<u>Phillip Earl King, Sr VP &amp; Auditor</u>	<u>Linda Marie Lake, Sr VP</u>
<u>Roger Michael Lanham, Sr VP, Co-Chief Inv Officer</u>	<u>Bruce William Maisel, VP, CCO</u>	<u>Jonathan David Niemeyer, Sr VP, CAO, &amp; Gen Counsel</u>
<u>Lawrence Robert Silverstein, Sr VP, CMO</u>	<u>Thomas Martin Stapleton #, VP, Assistant Secretary</u>	<u>James Joseph Vance, Sr VP, Treasurer</u>
<u>Christopher Newton Watford, VP, Tax</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>John Henry Bultema III</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.

John Henry Bultema III  
President & CEO

Donald Joseph Wuebbling  
Secretary and Counsel

Wade Matthew Fugate  
VP and Controller

Subscribed and sworn to before me this  
6th day of May, 2020

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

Yes [  ] No [  ]

## STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,774,582,176		3,774,582,176	3,770,194,899
2. Stocks:				
2.1 Preferred stocks .....	30,842,633		30,842,633	30,710,956
2.2 Common stocks .....	94,027,807	561,754	93,466,053	114,474,035
3. Mortgage loans on real estate:				
3.1 First liens .....	581,099,513		581,099,513	551,868,074
3.2 Other than first liens .....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ encumbrances) .....			0	
4.3 Properties held for sale (less \$ encumbrances) .....			0	
5. Cash (\$ (10,754,800) ), cash equivalents (\$ 15,497,616 ) and short-term investments (\$ 25,366,019 ) .....	30,108,835		30,108,835	85,090,749
6. Contract loans (including \$ premium notes) .....	643,852,894		643,852,894	631,491,568
7. Derivatives .....	18,834,446		18,834,446	78,402,697
8. Other invested assets .....	374,546,970		374,546,970	380,369,894
9. Receivables for securities .....	3,777,607		3,777,607	1,982,915
10. Securities lending reinvested collateral assets .....	25,887,010		25,887,010	15,151,378
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	5,577,559,891	561,754	5,576,998,137	5,659,737,165
13. Title plants less \$ charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	56,178,694		56,178,694	52,746,439
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	8,392,799		8,392,799	9,020,528
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	41,163,851		41,163,851	41,873,638
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,804,507		3,804,507	5,311,167
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....	61,446		61,446	52,150
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....	5,316,744		5,316,744	0
18.2 Net deferred tax asset .....	52,319,458	26,189,453	26,130,005	27,096,380
19. Guaranty funds receivable or on deposit .....	1,647,651		1,647,651	1,655,390
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....			0	
24. Health care (\$ ) and other amounts receivable .....	6,558,072	6,558,072	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) .....	5,753,003,113	33,309,279	5,719,693,834	5,797,492,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	
28. Total (Lines 26 and 27) .....	5,753,003,113	33,309,279	5,719,693,834	5,797,492,857
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. .....				
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	0	0	0	0

STATEMENT AS OF MARCH 31, 2020 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 \$ ..... 4,498,361,762 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	4,498,361,762	4,477,874,776
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	293,371	301,671
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	559,095,524	530,339,436
4. Contract claims:		
4.1 Life .....	9,851,175	9,403,008
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... 920,146 and coupons \$ ..... due and unpaid .....	920,146	1,294,759
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) .....	71,284,256	70,678,659
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 .....	1,272,913	1,112,273
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 \$ ..... assumed and \$ ..... ceded .....	3,153,313	3,697,771
9.4 Interest Maintenance Reserve .....	9,105,987	8,172,190
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 248,048 , accident and health \$ ..... and deposit-type contract funds \$ .....	248,048	355,404
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	324,470	821,418
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,064,432	3,047,088
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		980,317
15.2 Net deferred tax liability .....		
16. Unearned investment income .....		
17. Amounts withheld or retained by reporting entity as agent or trustee .....	39,317	431,436
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	5,624,768	5,549,074
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	1,102,580	1,042,633
22. Borrowed money \$ ..... and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	62,456,088	92,189,701
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	7,388,522	2,347,199
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 .....	9,455,932	53,998,402
24.09 Payable for securities .....	1,008,260	1,635,434
24.10 Payable for securities lending .....	80,082,423	95,605,291
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	53,525,212	77,751,430
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	5,376,658,499	5,438,629,370
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	5,376,658,499	5,438,629,370
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) .....	130,462,667	146,290,819
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) .....	340,535,335	356,363,487
38. Totals of Lines 29, 30 and 37 .....	343,035,335	358,863,487
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	5,719,693,834	5,797,492,857
<b>DETAILS OF WRITE-INS</b>		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property .....	44,981,444	60,469,475
2502. Payable for collateral on Derivatives .....	7,330,000	15,680,000
2503. Outstanding disbursement - death .....	762,360	1,176,360
2598. Summary of remaining write-ins for Line 25 from overflow page .....	451,408	425,595
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	53,525,212	77,751,430
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 MARCH 31, 2020 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	134,314,663	138,632,305	575,406,902
2. Considerations for supplementary contracts with life contingencies		184,636	3,198,728
3. Net investment income	53,697,160	56,014,104	222,845,622
4. Amortization of Interest Maintenance Reserve (IMR)	215,766	136,672	272,065
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	11,118	37,220	62,776
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		542,609	1,050,811
8.3 Aggregate write-ins for miscellaneous income	541,430	542,609	1,050,811
9. Totals (Lines 1 to 8.3)	188,780,137	195,547,546	802,836,904
10. Death benefits	7,385,118	6,188,791	32,259,421
11. Matured endowments (excluding guaranteed annual pure endowments)	24,253	8,710	124,810
12. Annuity benefits	11,373,692	7,655,188	35,381,098
13. Disability benefits and benefits under accident and health contracts	320,207	345,218	1,601,853
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	91,740,372	115,811,292	375,849,198
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,517,567	3,787,161	11,405,476
18. Payments on supplementary contracts with life contingencies	643,028	576,151	2,410,964
19. Increase in aggregate reserves for life and accident and health contracts	20,478,686	16,576,018	155,871,425
20. Totals (Lines 10 to 19)	135,482,923	150,948,529	614,904,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,634,397	14,086,986	61,481,257
22. Commissions and expense allowances on reinsurance assumed	0	228	1,033
23. General insurance expenses and fraternal expenses	11,096,383	9,677,429	43,303,695
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,938,901	2,392,266	9,005,547
25. Increase in loading on deferred and uncollected premiums	342,255	(110,554)	2,942,099
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	757,550	786,476	3,223,635
28. Totals (Lines 20 to 27)	164,252,409	177,781,360	734,861,511
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,527,728	17,766,186	67,975,393
30. Dividends to policyholders and refunds to members	16,614,686	15,243,402	69,142,534
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,913,042	2,522,784	(1,167,141)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,143,407)	(951,220)	(4,391,370)
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)	11,056,449	3,474,004	3,224,229
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,478,917) (excluding taxes of \$ 305,580 transferred to the IMR)	4,683,833	(2,425,123)	(2,707,041)
35. Net income (Line 33 plus Line 34)	15,740,282	1,048,881	517,188
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	358,863,487	334,385,295	334,385,295
37. Net income (Line 35)	15,740,282	1,048,881	517,188
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (9,348,269)	(50,064,893)	17,737,624	38,784,193
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(214,504)	2,095,045	10,721,999
41. Change in nonadmitted assets	(11,022,650)	(1,183,372)	(3,776,156)
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			
44. Change in asset valuation reserve	29,733,613	(10,651,784)	(27,781,087)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			9,164,070
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	
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	(3,152,015)
53. Aggregate write-ins for gains and losses in surplus	0	0	24,478,192
54. Net change in capital and surplus for the year (Lines 37 through 53)	(15,828,152)	9,046,394	343,035,335
55. Capital and surplus, as of statement date (Lines 36 + 54)	343,035,335	343,431,689	358,863,487
<b>DETAILS OF WRITE-INS</b>			
08.301. Pension administration fees	538,328	540,262	1,041,381
08.302. Miscellaneous income	3,102	2,347	9,430
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)	541,430	542,609	1,050,811
2701. Benefits for employees and agents not included elsewhere	416,453	378,391	1,451,914
2702. Securities lending interest expense	341,097	356,817	1,469,898
2703. Miscellaneous expense			301,823
2798. Summary of remaining write-ins for Line 27 from overflow page	0	51,268	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	757,550	786,476	3,223,635
5301. Ordinary life reserve correction			(3,152,015)
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	(3,152,015)

STATEMENT AS OF MARCH 31, 2020 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	135,470,564	142,705,103	576,250,953
2. Net investment income .....	54,868,341	56,627,390	236,650,311
3. Miscellaneous income .....	543,252	567,097	1,198,989
4. Total (Lines 1 to 3) .....	190,882,157	199,899,590	814,100,253
5. Benefit and loss related payments .....	113,593,868	133,915,828	462,466,594
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 .....	30,006,445	27,538,673	117,054,098
8. Dividends paid to policyholders .....	16,383,702	15,102,232	63,580,200
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	1,230,689 980,317	(7,425,551)	(8,607,274)
10. Total (Lines 5 through 9) .....	160,964,332	169,131,182	634,493,618
11. Net cash from operations (Line 4 minus Line 10) .....	29,917,825	30,768,408	179,606,635
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	198,653,953	120,565,305	555,744,283
12.2 Stocks .....	2,513,856	2,028,455	21,559,936
12.3 Mortgage loans .....	5,268,561	24,552,868	45,353,011
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	2,933,983	3,159,524	49,899,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	837	6,692	20,630
12.7 Miscellaneous proceeds .....	0	4,111,170	1,021,348
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	209,371,090	154,424,014	673,598,583
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	211,073,472	122,393,538	592,415,086
13.2 Stocks .....	4,626,432	13,086,292	43,976,839
13.3 Mortgage loans .....	34,500,000	31,976,486	83,696,588
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	28,321,017	16,917,073	133,213,304
13.6 Miscellaneous applications .....	19,868,090	31,509,383	22,767,612
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	298,389,011	215,882,772	876,069,429
14. Net increase (or decrease) in contract loans and premium notes .....	12,361,326	8,989,772	38,337,158
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(101,379,247)	(70,448,530)	(240,808,004)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	28,756,088	4,476,795	32,774,884
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(12,276,580)	6,220,141	51,594,013
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	16,479,508	10,696,936	84,368,897
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(54,981,914)	(28,983,186)	23,167,528
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	85,090,749	61,923,221	61,923,221
19.2 End of period (Line 18 plus Line 19.1) .....	30,108,835	32,940,035	85,090,749

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

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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 .....	115,959,956	111,066,834	456,976,342
3. Ordinary individual annuities .....	24,960,059	32,072,453	131,460,371
4. Credit life (group and individual) .....			0
5. Group life insurance .....	8,676	9,619	37,986
6. Group annuities .....	4,559,375	9,254,700	25,923,035
7. A & H - group .....	53,924	53,043	178,563
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	20,426	26,286	102,098
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	145,562,416	152,482,935	614,678,395
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	145,562,416	152,482,935	614,678,395
14. Deposit-type contracts .....	668,941,848	706,930,383	2,250,949,912
15. Total (Lines 13 and 14)	814,504,264	859,413,318	2,865,628,307
<b>DETAILS OF WRITE-INS</b>			
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 #	2020	2019
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	15,740,282	517,188
(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	15,740,282	517,188
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	343,035,335	358,863,487
(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	343,035,335	358,863,487

## 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. 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 2020.

## 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 MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2020, 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 three month period ended March 31, 2020, 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 March 31, 2020:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	34,598,086
2. 12 Months or Longer	2,383,135

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

1. Less than 12 Months	432,791,692
2. 12 Months or Longer	31,943,694

(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 \$79.1 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 MARCH 31, 2020 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	18,834,449	—	18,834,449

\* 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	(9,455,931)	—	(9,455,931)

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

O. 5\* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	8,789,526	8,789,526	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	10,805,574	10,805,574	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	19,595,100	19,595,100	—
(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	8,789,526	8,789,526	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,799,574	9,799,574	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	18,589,100	18,589,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	610,000,000	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 MARCH 31, 2020 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)	698,767,811	664,230,062	496,681,661
2. Current Year General Account Total Collateral Pledged	698,767,811	664,230,062	496,681,661
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	665,325,620	633,099,811	468,722,432

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)	729,128,574	681,155,513	517,288,758
2. Current Year General Account Maximum Collateral Pledged	729,128,574	681,155,513	517,288,758
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	665,325,620	633,099,811	468,722,432

(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	496,681,661	496,681,661	—	491,518,578
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	496,681,661	496,681,661	—	491,518,578
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	468,722,432	468,722,432	—	462,732,955
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	468,722,432	468,722,432	—	462,732,955

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	<u>Total 2+3</u>	<u>General Account</u>	<u>Separate Accounts</u>
1. Debt	—	—	—
2. Funding Agreements	517,288,758	517,288,758	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	517,288,758	517,288,758	—

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 March 31, 2020

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	8,609,648	—	—	—	8,609,648
Bonds: Affiliates	—	10,664,295	—	—	10,664,295
Common stock: Unaffiliated	64,569,654	—	—	9,300,000	73,869,654
Derivative assets: Options, purchased	—	—	18,656,778	—	18,656,778
Derivative assets: Stock warrants	—	177,668	—	—	177,668
Total assets at fair value	73,179,302	10,841,963	18,656,778	9,300,000	111,978,043

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	—	—	(9,455,932)	—	(9,455,932)
Total liabilities at fair value	—	—	(9,455,932)	—	(9,455,932)

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 03/31/2020

Description	Beginning Balance at 01/01/2020	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 03/31/2020
a. Assets										
Derivative assets: Options, purchased	78,225,882	—	—	(5,100,315)	(61,179,376)	11,514,731	—	—	(4,804,144)	18,656,778
<b>Total Assets</b>	<b>78,225,882</b>	<b>—</b>	<b>—</b>	<b>(5,100,315)</b>	<b>(61,179,376)</b>	<b>11,514,731</b>	<b>—</b>	<b>—</b>	<b>(4,804,144)</b>	<b>18,656,778</b>

Description	Beginning Balance at 01/01/2020	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 03/31/2020
b. Liabilities										
Derivative liabilities: Options, written	(53,998,404)	—	—	6,383,681	46,254,941	—	(8,096,150)	—	—	(9,455,932)
<b>Total Liabilities</b>	<b>(53,998,404)</b>	<b>—</b>	<b>—</b>	<b>6,383,681</b>	<b>46,254,941</b>	<b>—</b>	<b>(8,096,150)</b>	<b>—</b>	<b>—</b>	<b>(9,455,932)</b>

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

(4) Included in Level 2 are NAIC 6\* rated affiliated bonds. The fair value of the bonds have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 2 consist of stock warrants. The fair value of the warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,862,113,862	3,774,582,176	10,927,175	3,817,726,088	33,460,599	—	—
Common stock: Unaffiliated**	93,466,054	93,466,054	84,166,054	—	—	9,300,000	—
Preferred stock	31,158,134	30,842,633	—	31,158,134	—	—	—
Mortgage loans	612,685,268	581,099,513	—	—	612,685,268	—	—
Cash, cash equivalents, & short-term investments	30,245,009	30,108,834	30,245,009	—	—	—	—
Other invested assets: Surplus notes	58,562,696	46,426,027	—	58,562,696	—	—	—
Securities lending reinvested collateral assets	25,887,010	25,887,010	25,887,010	—	—	—	—
Derivative assets	18,834,446	18,834,446	—	177,668	18,656,778	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(552,393,686)	(540,699,251)	—	—	(552,393,686)	—	—
Fixed-indexed annuity contracts	(1,303,582,056)	(1,307,837,023)	—	—	(1,303,582,056)	—	—
Derivative liabilities	(9,455,932)	(9,455,932)	—	—	(9,455,932)	—	—
Cash collateral payable	(7,330,000)	(7,330,000)	—	(7,330,000)	—	—	—
Securities lending liability	(80,082,423)	(80,082,423)	—	(80,082,423)	—	—	—

\*\*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.

# STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## *Debt Securities, Surplus Notes, and Equity Securities*

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

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

## *Mortgage Loans*

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

## *Cash, Cash Equivalents and Short-Term Investments*

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

## *Securities Lending Reinvested Collateral Assets*

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

## *Derivative Instruments*

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

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

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

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

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

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

## *Cash Collateral Payable*

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

## *Securities Lending Liability*

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior 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. The Company is exposed to potential risk associated with the recent outbreak of a new strain of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation is actively evolving. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to attempt to mitigate the risks posed to business operations by disruptive incidents such as these.
- 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 ]

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

(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 MARCH 31, 2020 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.

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

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

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014					—	—				—	—
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015					—	—			C	—	—
1. Accrued retrospective premium					—	—			D	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			E	—	—
c. 2016					—	—			F	—	—
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 MARCH 31, 2020 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. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.
34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
35. Separate Accounts. No Change.
36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2020 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. 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 MARCH 31, 2020 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 .....	\$ 18,860,377	\$ 10,664,295
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 535,765	\$ 561,754
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 89,595,817	\$ 77,784,852
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 108,991,959	\$ 89,010,901
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: ..... \$ .....,166,386,948

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 .....	\$ 18,860,377	\$ 10,664,295
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 535,765	\$ 561,754
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 89,595,817	\$ 77,784,852
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 108,991,959	\$ 89,010,901
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 [  ] N/A [  ]  
 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. ....	\$ 79,093,926
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 79,833,372
16.3 Total payable for securities lending reported on the liability page. ....	\$ 80,082,423

**STATEMENT AS OF MARCH 31, 2020 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 invested 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 invested 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 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 [  ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [  ] No [  ]

STATEMENT AS OF MARCH 31, 2020 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 .....	\$ .....
	571,227,078
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
	9,872,435
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)	\$ .....
	581,099,513
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:**

- 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? .....
- If no, explain:  
.....
- Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....
- 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 MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	Life Contracts		Direct Business Only		Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5		
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations		
1. Alabama	AL	617,144	51,998	0	0	669,142	0
2. Alaska	AK	29,889	0	0	0	29,889	0
3. Arizona	AZ	2,561,283	771,433	98	0	3,332,814	0
4. Arkansas	AR	459,161	394,810	0	0	853,971	0
5. California	CA	7,338,281	4,833,519	1,821	0	12,173,621	0
6. Colorado	CO	6,386,850	1,193,203	59	0	7,580,112	0
7. Connecticut	CT	2,550,990	1,499,236	796	0	4,051,022	0
8. Delaware	DE	356,827	5,773	0	0	362,600	0
9. District of Columbia	DC	464,648	249	0	0	464,897	0
10. Florida	FL	5,572,987	2,596,075	2,686	0	8,171,748	0
11. Georgia	GA	2,190,897	627,893	696	0	2,819,486	0
12. Hawaii	HI	1,782,309	84,547	542	0	1,867,398	0
13. Idaho	ID	581,289	68,623	0	0	649,912	0
14. Illinois	IL	3,009,063	533,805	2,965	0	3,545,833	0
15. Indiana	IN	2,025,867	166,750	6,186	0	2,198,803	0
16. Iowa	IA	521,335	43,348	4,795	0	569,478	0
17. Kansas	KS	1,015,166	272,345	347	0	1,287,858	0
18. Kentucky	KY	601,113	1,102,820	347	0	1,704,280	0
19. Louisiana	LA	553,723	1,034,998	878	0	1,589,599	0
20. Maine	ME	581,789	.8,221	149	0	.590,159	0
21. Maryland	MD	3,274,934	3,635,303	0	0	6,910,237	0
22. Massachusetts	MA	1,537,267	1,899,729	1,284	0	3,438,280	0
23. Michigan	MI	3,037,526	387,459	17,562	0	3,442,547	0
24. Minnesota	MN	1,338,904	767,630	14,336	0	2,120,870	0
25. Mississippi	MS	183,803	246,682	0	0	430,485	0
26. Missouri	MO	6,681,776	370,739	0	0	7,052,515	0
27. Montana	MT	249,370	17,127	0	0	266,497	0
28. Nebraska	NE	619,480	186,605	327	0	806,412	0
29. Nevada	NV	371,435	219,842	0	0	591,277	0
30. New Hampshire	NH	550,300	391,748	755	0	942,803	40,181
31. New Jersey	NJ	2,662,327	440,320	664	0	3,103,311	0
32. New Mexico	NM	.651,250	.7,539	0	0	.658,789	0
33. New York	NY	546,270	535,970	0	0	1,082,240	0
34. North Carolina	NC	2,308,720	1,095,582	317	0	3,404,619	0
35. North Dakota	ND	101,238	(10,000)	0	0	91,238	0
36. Ohio	OH	4,447,430	145,932	745	0	4,594,107	668,047,300
37. Oklahoma	OK	338,752	0	0	0	338,752	0
38. Oregon	OR	594,547	.37,254	43	0	631,844	0
39. Pennsylvania	PA	5,526,097	229,405	6,677	0	5,762,179	414,000
40. Rhode Island	RI	262,323	160,200	0	0	422,523	0
41. South Carolina	SC	1,711,344	74,863	58	0	1,786,265	0
42. South Dakota	SD	184,570	13,050	0	0	197,620	0
43. Tennessee	TN	1,074,775	.80,886	326	0	1,155,987	0
44. Texas	TX	9,258,834	1,946,739	439	0	11,206,012	440,367
45. Utah	UT	873,483	196,531	0	0	1,070,014	0
46. Vermont	VT	.652,983	.153,352	0	0	.806,335	0
47. Virginia	VA	3,711,491	197,399	5,389	0	3,914,279	0
48. Washington	WA	2,189,040	576,807	0	0	2,765,847	0
49. West Virginia	WV	561,731	.1,800	657	0	.564,188	0
50. Wisconsin	WI	1,258,796	220,335	2,293	0	1,481,424	0
51. Wyoming	WY	126,068	0	0	0	126,068	0
52. American Samoa	AS	441	0	0	0	441	0
53. Guam	GU	44,343	0	0	0	44,343	0
54. Puerto Rico	PR	10,232	0	0	0	10,232	0
55. U.S. Virgin Islands	VI	5,997	0	0	0	5,997	0
56. Northern Mariana Islands	MP	309	0	0	0	309	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	107,282	.600	112	0	107,994	0
59. Subtotal		96,256,079	29,517,074	74,349	0	125,847,502	668,941,848
90. Reporting entity contributions for employee benefits plans		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		19,267,418	2,365	0	0	19,269,783	0
92. Dividends or refunds applied to shorten endowment or premium paying period		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		445,134	0	0	0	.445,134	0
94. Aggregate or other amounts not allocable by State		0	0	0	0	0	0
95. Totals (Direct Business)		115,968,631	29,519,439	74,349	0	145,562,419	668,941,848
96. Plus Reinsurance Assumed		0	0	0	0	0	0
97. Totals (All Business)		115,968,631	29,519,439	74,349	0	145,562,419	668,941,848
98. Less Reinsurance Ceded		9,357,813	.90,466	74,349	0	9,522,628	0
99. Totals (All Business) less Reinsurance Ceded		106,610,818	29,428,973	0	0	136,039,791	668,941,848
<b>DETAILS OF WRITE-INS</b>							
58001. Aggregate Other Alien	XXX	107,282	.600	112	0	107,994	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	107,282	.600	112	0	107,994	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC (NON-INSURER)		84-3195821
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 MARCH 31, 2020 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(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	00000	47-3228849			1373 Lex Road Investor Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2014 San Antonio Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000				2017 Houston Trust Agreement		OH	N/A	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458388			2758 South Main SPE, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3013986			309 Holdings, LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1594103			506 Phelps Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-4351262			Alta Preston Residences, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1046102			Apex Housing Investor Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1476704			Aravada Kipling Housing Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3057118			Beardsley Inv. Holdings, LLC		AZ	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439068			Belle Housing Investor Holdings, Inc.		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0887717			BP Summerville Investor Holdings, LLC		SC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5458332			BY Apartment Investor Holding, LLC		MD	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2431972			Canal Senate Apartments LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-0894869			Cape Barnstable Investor Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-8819502			Carmel Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5862349			Carmel Hotel, LLC		IN	N/A	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1449186			Carthage Senior Housing Ltd		OH	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		TX	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	75-2808126			Centreport Partners LP		TX	N/A	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4249257			Charlotte Park Investor Holdings, LLC		NC	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
						Chattanooga Southside Housing Investor Holdings, LLC		TN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1650525			Chestnut Healthcare Partners, LP		TN	N/A	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2810787			Cincinnati Analyst Inc		OH	N/A	Columbus Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	23-1691523			Cincinnati CBD Holdings, LLC		OH	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3238622			Cincinnati New Markets Fund LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	61-1454115			Cleveland East Hotel LLC		OH	N/A	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-0434449			Columbus Life Insurance Co		OH	IA	The Western & Southern Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	99937	31-1191427			Cove Housing Investor Holdings, LLC		OR	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-3364944			Covington Apt. Holdings, LLC		AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2300932			Crabtree Common Apt. Investor Holdings, LLC		NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5593932			Cranberry NP Hotel Company LLC		PA	N/A	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-2524597			Crossings Apt. Holdings		UT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3929236			Dallas City Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3421289			Day Hill Road Land LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-2681473			Dublin Hotel LLC		OH	N/A	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1498142			Dunvale Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1290497			Fort Washington Active Fixed Fund		OH	N/A	Western & Southern Investment Holdings LLC	Ownership				
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC		OH	N/A	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1779151			Eagle Rose Apt. Holdings, LLC		NY	N/A	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1940957			East Denver Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern 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	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	Integrity Life Insurance Co	Ownership	33.350	Western & Southern 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	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	The Western & Southern Life Insurance Co	Ownership	46.730	Western & Southern Mutual Holding Co	N	

## STATEMENT AS OF MARCH 31, 2020 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	52-2206044			Fort Washington Capital Partners, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP		OH	NIA	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.530	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	NIA	Western-Southern Life Assurance Co	Ownership	36.710	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	NIA	Columbus Life Insurance Co	Ownership	28.580	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	NIA	Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	NIA	National Integrity Life Insurance Co	Ownership	5.430	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	NIA	The Western & Southern Life Insurance Co	Ownership	26.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.		OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP		OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP		OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX		OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824			Fort Washington PE Invest IX-B		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777			Fort Washington PE Invest IX-K		OH	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842			Fort Washington PE Invest V LP		OH	NIA	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680			Fort Washington PE Invest VI LP		OH	NIA	FIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348			Fort Washington PE Invest VII LP		OH	NIA	FIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044			Fort Washington PE Invest VIII		OH	NIA	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436			Fort Washington PE Invest VIII-B		OH	NIA	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851			Fort Washington PE Invest X		OH	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433			Fort Washington PE Invest X-B		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1036934			Fort Washington PE Invest X-S		OH	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098			Fort Washington PE Investors V-B, L.P.		OH	NIA	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-VC, L.P.		OH	NIA	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		OH	NIA	FIPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Frontage Lodge Investor Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

## STATEMENT AS OF MARCH 31, 2020 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	81-1698272			FIPEI IX GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4844372			FIPEI V GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1073669			FIPEI VI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3806561			FIPEI XI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern 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	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4083280			Gallatin Investor Holdings, LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-3507078			Galleria Investor Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1553878			Galveston Summerbrooke Apts LLC		TX.	.N/A.	Summerbrooke Holdings LLC	Ownership.	52.920	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	70939	13-2611847		Gerber Life Insurance Company		NY.	.IA.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern 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	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	43-2081325			Insurance Profiliment Solutions, LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	74780	86-0214103		Integrity Life Insurance Co.		.OH.	.IA.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	34-1826874		IR Mail Associates LTD		FL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	49.500	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-4171986			Kissimme Investor Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1705445			LaFrontera Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.250	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		IN.	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3380015			Linthicum Investor Holdings, LLC		MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	35-2123483			LLIA, Inc.		.OH.	.DS.	The Lafayette Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA.	.N/A.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0732275			MC Investor Holdings, LLC		AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-0743431			Midtown Park Inv. holdings, LLC		TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-5439036			Miller Creek Investor Holdings, LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern 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	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC		TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	75264	16-0985252		National Integrity Life Insurance Co.		NY.	.IA.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		IN.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	60.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	00000	27-1024113		North Braeswood Meritage Holdings LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		PA.	.N/A.	WSALD NPH LLC	Ownership.	37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1388187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553887			Overland Apartments Investor Holdings, LLC		KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern 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	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	41.900	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	22.340	Western & Southern Mutual Holding Co.	N	

## STATEMENT AS OF MARCH 31, 2020 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(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	41-3147951			Pretium Residential Real Estate Fund II, LP	NY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	2.50	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	99.750	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	52-206076			Race Street Dev Ltd	OH.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners,LLC	CA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	99.990	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO.. N/A.	Ridgegate Holdings, LLC		Ownership.	52.920	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
						Settlers Ridge Robinson Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-1617717				PA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY.. N/A.	Shelbourne Holdings, LLC		Ownership.	52.920	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	69.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC	KY.. N/A.	WS Real Estate Holdings LLC		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC	MN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC	KY.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	25.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH.. N/A.	2014 San Antonio Trust Agreement		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
						Southside Tunnel Apts. Investor Holdings, LLC									
.0836	Western-Southern Group	.00000	47-2306231				PA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings,LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC	IN.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC	TX.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	62.720	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	65242			The Lafayette Life Insurance Co ..	OH.. RE.	Western & Southern Financial Group, Inc..		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	70483			The Western & Southern Life Insurance Co ..	OH.. N/A.	Western & Southern Financial Group, Inc..		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC	VA.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings,LLC	FL.. N/A.	WSLR Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.	OH.. N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.	NE.. N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	AZ.. N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	29.840	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	OH.. N/A.	Tri-State Ventures II, LLC		Ownership.	0.500	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	The Western & Southern Life Insurance Co ..		Ownership.	12.500	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. N/A.	Tri-State Ventures, LLC		Ownership.	0.630	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures, LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	OH.. N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	Western-Southern Life Assurance Co ..		Ownership.	40.740	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	The Lafayette Life Insurance Co ..		Ownership.	29.630	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	Integrity Life Insurance Co ..		Ownership.	14.810	Western & Southern Mutual Holding Co ..	N.		
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. N/A.	National Integrity Life Insurance Co ..		Ownership.	14.810	Western & Southern Mutual Holding Co ..	N.		

## STATEMENT AS OF MARCH 31, 2020 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 Domestic- ciliary Loca- tion	10 Relation- ship 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 Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	83-2679115			WSLR Holdings LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	99.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	72-1388889			Vulcan Hotel LLC		.AL.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	Y	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.		.UDP.		Western & Southern Mutual Holding Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co		.OH.	.UIP.	Western & Southern Mutual Holding Co	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.92622	31-1000236			Western-Southern Life Assurance Co		.OH.	.IA.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	25.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	60.490	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	90.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	95.320	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	24.490	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843662			WSLR Skypoint LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ...	N	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ...	N	

Asterisk	Explanation
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# 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.

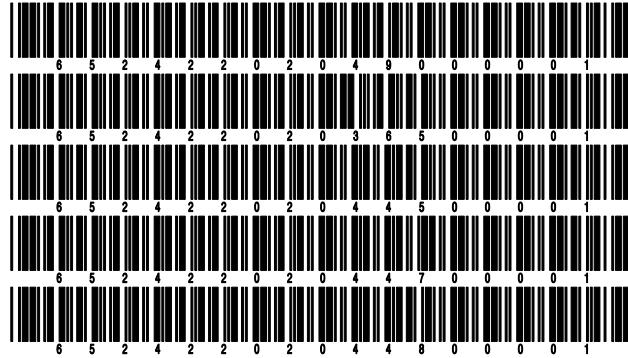
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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. .....	N/A

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2020 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 .....	451,408	425,595
2597. Summary of remaining write-ins for Line 25 from overflow page	451,408	425,595

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 .....		51,268	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	51,268	0

**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	551,868,062	513,524,485
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	34,500,000	67,500,000
2.2 Additional investment made after acquisition		16,196,588
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	5,268,561	45,353,011
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)	581,099,501	551,868,062
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	581,099,501	551,868,062
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	581,099,501	551,868,062

**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	380,369,894	319,604,704
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	(860,000)	61,500,000
2.2 Additional investment made after acquisition	13,692,986	47,237,666
3. Capitalized deferred interest and other		0
4. Accrual of discount	3,162	14,118
5. Unrealized valuation increase (decrease)	(15,695,679)	2,032,703
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	2,933,983	49,899,375
8. Deduct amortization of premium and depreciation	29,410	119,921
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	374,546,970	380,369,894
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	374,546,970	380,369,894

**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	3,915,915,688	3,844,744,922
2. Cost of bonds and stocks acquired	215,699,904	636,391,925
3. Accrual of discount	1,525,780	2,640,627
4. Unrealized valuation increase (decrease)	(32,467,688)	15,483,971
5. Total gain (loss) on disposals	2,375,857	1,252,545
6. Deduct consideration for bonds and stocks disposed of	201,875,067	579,585,414
7. Deduct amortization of premium	2,429,183	5,998,315
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	1,295,768
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	707,358	2,281,195
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	3,899,452,649	3,915,915,688
12. Deduct total nonadmitted amounts	561,755	535,766
13. Statement value at end of current period (Line 11 minus Line 12)	3,898,890,894	3,915,379,922

## STATEMENT AS OF MARCH 31, 2020 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	2,170,064,508	136,075,139	190,426,281	(148,808,606)	1,966,904,760			2,170,064,508
2. NAIC 2 (a) .....	1,344,006,302	811,701,101	790,784,227	115,699,743	1,480,622,919			1,344,006,302
3. NAIC 3 (a) .....	128,363,521	21,893,135	12,833,891	31,637,989	169,060,754			128,363,521
4. NAIC 4 (a) .....	102,678,012	25,447,297	10,548,452	(8,343,000)	109,233,857			102,678,012
5. NAIC 5 (a) .....	54,636,339	6,518,564	4,919,595	8,523,306	64,758,614			54,636,339
6. NAIC 6 (a) .....	19,057,034	0	0	(8,196,081)	10,860,953			19,057,034
7. Total Bonds .....	3,818,805,716	1,001,635,236	1,009,512,446	(9,486,649)	3,801,441,857	0	0	3,818,805,716
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0			
9. NAIC 2 .....	30,710,956	131,677	0	0	30,842,633			30,710,956
10. NAIC 3 .....	0	0	0	0	0			
11. NAIC 4 .....	0	0	0	0	0			
12. NAIC 5 .....	0	0	0	0	0			
13. NAIC 6 .....	0	0	0	0	0			
14. Total Preferred Stock .....	30,710,956	131,677	0	0	30,842,633	0	0	30,710,956
15. Total Bonds and Preferred Stock .....	3,849,516,672	1,001,766,913	1,009,512,446	(9,486,649)	3,832,284,490	0	0	3,849,516,672

(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 \$ .....1,493,665 ; NAIC 2 \$ .....25,366,019 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## **SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	25,366,019	XXX	25,366,019	0	0

## **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,176,533	0
2. Cost of short-term investments acquired .....	25,366,019	4,375,306
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	3,176,533	1,198,773
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) .....	25,366,019	3,176,533
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,366,019	3,176,533

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	24,404,332
2. Cost Paid/(Consideration Received) on additions	3,418,585
3. Unrealized Valuation increase/(decrease)	(14,923,587)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	1,283,366
6. Considerations received/(paid) on terminations	4,804,144
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	9,378,552
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	9,378,552

**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	
3.25 SSAP No. 108 adjustments	
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	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

**NONE**

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

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

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	9,378,514
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).....	9,378,514
4. Part D, Section 1, Column 5 .....	18,834,446
5. Part D, Section 1, Column 6 .....	(9,455,932)
6. Total (Line 3 minus Line 4 minus Line 5) .....	0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	9,378,514
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	9,378,514
10. Part D, Section 1, Column 8 .....	18,834,446
11. Part D, Section 1, Column 9 .....	(9,455,932)
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

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## 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 .....	84,630,401	63,370,387
2. Cost of cash equivalents acquired .....	988,126,150	2,758,614,112
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	837	20,630
6. Deduct consideration received on disposals .....	1,057,259,772	2,737,374,728
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) .....	15,497,616	84,630,401
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>15,497,616</b>	<b>84,630,401</b>

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 MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## **SCHEDULE B - PART 2**

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

**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	Consid-eration	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-0613	Middletown	OH		12/06/2006	03/19/2020	194,020	0	0	0	0	0	0	172,118	172,118	0	0	0	
LL-0714	Vandalia	OH		02/14/2008	03/13/2020	632,509	0	0	0	0	0	0	588,239	588,239	0	0	0	
<b>0199999. Mortgages closed by repayment</b>							826,529	0	0	0	0	0	0	760,357	760,357	0	0	0
LL-0206	Grandville	MI		11/26/2002		273,731	0	0	0	0	0	0	0	0	20,613	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		640,994	0	0	0	0	0	0	0	0	64,325	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,774,519	0	0	0	0	0	0	0	0	73,425	0	0	0
LL-0503	West Chester	OH		04/12/2005		487,804	0	0	0	0	0	0	0	0	39,362	0	0	0
LL-0507	Long Beach	CA		08/31/2005		188,027	0	0	0	0	0	0	0	0	61,802	0	0	0
LL-0509	Round Rock	TX		11/09/2005		609,370	0	0	0	0	0	0	0	0	21,522	0	0	0
LL-0510	Round Rock	TX		10/11/2005		52,788	0	0	0	0	0	0	0	0	14,130	0	0	0
LL-0515	St. Paul	MN		07/17/2006		368,521	0	0	0	0	0	0	0	0	52,962	0	0	0
LL-0517	Nashville	TN		06/26/2006		416,483	0	0	0	0	0	0	0	0	10,770	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,301,641	0	0	0	0	0	0	0	0	40,380	0	0	0
LL-0608	Sun City	FL		09/22/2006		458,049	0	0	0	0	0	0	0	0	11,311	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,337,971	0	0	0	0	0	0	0	0	21,441	0	0	0
LL-0613	Middletown	OH		12/06/2006		194,020	0	0	0	0	0	0	0	0	21,902	0	0	0
LL-0618	Golden	CO		02/14/2007		1,423,252	0	0	0	0	0	0	0	0	19,440	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,924,280	0	0	0	0	0	0	0	0	25,416	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,533,433	0	0	0	0	0	0	0	0	29,694	0	0	0
LL-0710	Concord	NC		03/12/2008		1,032,287	0	0	0	0	0	0	0	0	69,901	0	0	0
LL-0714	Vandalia	OH		02/14/2008		632,509	0	0	0	0	0	0	0	0	44,270	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,215,440	0	0	0	0	0	0	0	0	76,364	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		573,636	0	0	0	0	0	0	0	0	60,920	0	0	0

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## STATEMENT AS OF MARCH 31, 2020 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 on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total 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 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
LL-0805	Nicholasville	KY		06/25/2008		611,131	0	0	0	0	0	0	0	12,397	0	0	0	
LL-0806	Kissimme	FL		05/23/2008		1,236,638	0	0	0	0	0	0	0	27,389	0	0	0	
LL-0807	Springfield	IL		11/25/2008		2,993,618	0	0	0	0	0	0	0	32,565	0	0	0	
LL-0812	Gastonia	NC		11/17/2008		304,783	0	0	0	0	0	0	0	6,271	0	0	0	
LL-0902	Beckley	WV		03/08/2010		744,051	0	0	0	0	0	0	0	9,224	0	0	0	
LL-0903	Simpsonville	SC		11/25/2009		2,813,795	0	0	0	0	0	0	0	34,945	0	0	0	
LL-0905	Memphis	TN		07/29/2009		854,834	0	0	0	0	0	0	0	38,854	0	0	0	
LL-0907	Orlando	FL		09/03/2009		379,460	0	0	0	0	0	0	0	12,369	0	0	0	
LL-0908	Houston	TX		10/01/2009		2,287,846	0	0	0	0	0	0	0	38,108	0	0	0	
LL-0909	Leesburg	FL		12/10/2009		693,060	0	0	0	0	0	0	0	20,738	0	0	0	
LL-0910	Minneola	FL		12/10/2009		652,292	0	0	0	0	0	0	0	19,518	0	0	0	
LL-0912	Beavercreek	OH		02/01/2010		1,201,386	0	0	0	0	0	0	0	39,160	0	0	0	
LL-0913	Simpsonville	SC		12/28/2010		2,648,768	0	0	0	0	0	0	0	15,082	0	0	0	
LL-1002	Ashland	KY		06/30/2010		809,492	0	0	0	0	0	0	0	30,220	0	0	0	
LL-1003	Independence	MO		08/12/2010		2,509,307	0	0	0	0	0	0	0	91,423	0	0	0	
LL-1006	Oklahoma City	OK		11/09/2010		1,119,259	0	0	0	0	0	0	0	38,699	0	0	0	
LL-1007	Waxahachie	TX		02/14/2011		4,049,041	0	0	0	0	0	0	0	24,690	0	0	0	
LL-1101	Miamisburg	OH		04/05/2011		1,844,274	0	0	0	0	0	0	0	59,771	0	0	0	
LL-1202	Lansing	MI		04/19/2012		1,503,665	0	0	0	0	0	0	0	147,278	0	0	0	
LL-1206	Orlando	FL		09/27/2012		7,321,919	0	0	0	0	0	0	0	100,328	0	0	0	
LL-1301	Sandy	UT		05/30/2013		16,222,258	0	0	0	0	0	0	0	107,582	0	0	0	
LL-1304	Las Vegas	NV		11/21/2013		2,940,984	0	0	0	0	0	0	0	23,993	0	0	0	
LL-1402	Union City	CA		08/25/2014		39,140,613	0	0	0	0	0	0	0	433,719	0	0	0	
LL-1501	Seaside	CA		05/01/2015		11,011,814	0	0	0	0	0	0	0	17,307	0	0	0	
LL-1502	Bolingbrook	IL		06/30/2015		17,533,222	0	0	0	0	0	0	0	108,685	0	0	0	
LL-1503	Myrtle Beach	SC		07/27/2015		9,920,815	0	0	0	0	0	0	0	48,380	0	0	0	
LL-1504	Round Rock	TX		08/07/2015		11,025,053	0	0	0	0	0	0	0	204,818	0	0	0	
LL-1505	American Canyon	CA		09/10/2015		19,757,430	0	0	0	0	0	0	0	145,597	0	0	0	
LL-1506	Columbus	OH		09/23/2015		12,422,863	0	0	0	0	0	0	0	137,013	0	0	0	
LL-1601	Watsonville	CA		01/04/2016		25,483,271	0	0	0	0	0	0	0	478,297	0	0	0	
LL-1602	Clarksville	TN		07/01/2016		18,386,802	0	0	0	0	0	0	0	88,923	0	0	0	
LL-1604	Lafayette	IN		12/22/2016		13,538,651	0	0	0	0	0	0	0	62,989	0	0	0	
LL-1701	West Chester	OH		01/30/2017		8,627,388	0	0	0	0	0	0	0	82,647	0	0	0	
LL-1702	Kissimme	FL		03/02/2017		31,841,265	0	0	0	0	0	0	0	184,412	0	0	0	
LL-1703	Columbus	OH		06/13/2017		40,500,000	0	0	0	0	0	0	0	157,716	0	0	0	
LL-1704	Bolingbrook	IL		07/20/2017		9,341,956	0	0	0	0	0	0	0	53,465	0	0	0	
LL-1705	Port Wentworth	GA		12/07/2017		33,233,175	0	0	0	0	0	0	0	174,137	0	0	0	
LL-1706	Plain City	OH		06/21/2018		16,495,452	0	0	0	0	0	0	0	141,044	0	0	0	
LL-1901	Findlay	OH		01/30/2019		23,902,753	0	0	0	0	0	0	0	184,219	0	0	0	
LL-8161	Cotuit	MA		07/10/2001		84,570	0	0	0	0	0	0	0	12,611	0	0	0	
LL-8173	Albuquerque	NM		10/26/2001		2,740,369	0	0	0	0	0	0	0	101,661	0	0	0	
0299999. Mortgages with partial repayments							418,168,078	0	0	0	0	0	0	0	4,508,203	0	0	0
0599999 - Totals							418,994,607	0	0	0	0	0	0	0	760,357	5,268,560	0	0

## STATEMENT AS OF MARCH 31, 2020 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 Symbo	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 .....			117,455 .....		957,888 .....	1.560 .....
	THL Credit DIRECT LENDING FUND IV LLC .....	BOSTON .....	MA .....	THL Credit DIRECT LENDING FUND IV LLC .....	IFE .....	12/03/2018 .....			101,282 .....		168,820 .....	9.000 .....
<b>1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated</b>												
	Audax Direct Lending Solutions D .....	WILMINGTON .....	DE .....	Audax Direct Lending Solutions D .....		10/24/2018 .....	.1		2,409,547 .....		12,192,813 .....	3.520 .....
	Benefit Street Partners Debt Fund IV LP .....	Wilmington .....	DE .....	Benefit Street Partners Debt Fund IV LP .....		01/24/2017 .....	.1		1,167,983 .....		3,173,494 .....	1.160 .....
	PineBridge Investments L.P. .....	NEW YORK .....	NY .....	PineBridge Investments L.P. .....		11/28/2018 .....	.1		.657,760 .....		.670,747 .....	.12.500 .....
	Summit Partners III LP .....	CAYMAN ISLANDS .....	CYML .....	Summit Partners III LP .....		10/01/2018 .....	.1		.4,038,959 .....		.10,286,475 .....	4.390 .....
	Goldman Sachs LP LP .....	NEW YORK .....	NY .....	Goldman Sachs LP LP .....		07/16/2016 .....	.1		.200,000 .....		.475,000 .....	0.500 .....
	Goldman Sachs LP II LP .....	NEW YORK .....	NY .....	Goldman Sachs LP II LP .....		07/30/2019 .....	.1		5,000,000 .....		38,750,000 .....	0.000 .....
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>												
000000-00-0 .....	R4 Housing Partners VIII, LP .....	New York .....	NY .....	R4 Capital Partners .....		08/08/2017 .....			(860,000) .....			.12,700 .....
<b>3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>												
<b>4899999. Total - Unaffiliated</b>												
<b>4999999. Total - Affiliated</b>												
<b>5099999 - Totals</b>												
									(860,000) .....		13,692,986 .....	0 .....
											0 .....	66,675,237 .....
												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 Im- pair- 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 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 Book/ Adjusted Carrying Value (9+10- 11+12)	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																
	THL Credit DIRECT LENDING FUND III LLC .....	BOSTON .....	MA .....	THL Credit DIRECT LENDING FUND III LLC .....	10/24/2016 .....	01/17/2020 .....	425,949 .....					.0 .....	425,949 .....	425,949 .....					.0 .....
	THL Credit DIRECT LENDING FUND IV LLC .....	BOSTON .....	MA .....	THL Credit DIRECT LENDING FUND IV LLC .....	12/03/2018 .....	02/04/2020 .....	114,131 .....					.0 .....	114,131 .....	114,131 .....					.0 .....
<b>1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated</b>																			
	Audax Direct Lending Solutions D .....	WILMINGTON .....	DE .....	Audax Direct Lending Solutions D .....	10/24/2018 .....	01/24/2020 .....	147,567 .....					.0 .....	147,567 .....	147,567 .....					.0 .....
	Benefit Street Partners Debt Fund IV LP .....	Wilmington .....	DE .....	Benefit Street Partners Debt Fund IV LP .....	01/24/2017 .....	03/04/2020 .....	245,500 .....					.0 .....	245,500 .....	245,500 .....					.0 .....
	Maranon Sr Credit Strategies .....	Chicago .....	IL .....	Maranon Sr Credit Strategies .....	09/21/2017 .....	02/27/2020 .....	84,916 .....					.0 .....	84,916 .....	84,916 .....					.0 .....
	PineBridge Investments L.P. .....	NEW YORK .....	NY .....	PineBridge Investments L.P. .....	11/28/2018 .....	03/06/2020 .....	385,367 .....					.0 .....	385,367 .....	385,367 .....					.0 .....
	Kayne Anderson R/E Dev LP LP .....	Baltimore .....	MD .....	Kayne Anderson R/E Dev LP LP .....	07/25/2016 .....	01/06/2020 .....	273,757 .....					.0 .....	273,757 .....	273,757 .....					.0 .....
	Summit Partners III LP .....	CAYMAN ISLANDS .....	CYML .....	Summit Partners III LP .....	10/01/2018 .....	01/22/2020 .....	838,986 .....					.0 .....	838,986 .....	838,986 .....					.0 .....
	Goldman Sachs LP LP .....	NEW YORK .....	NY .....	Goldman Sachs LP LP .....	07/16/2016 .....	01/27/2020 .....	92,805 .....					.0 .....	92,805 .....	92,805 .....					.0 .....
	Goldman Sachs LP II LP .....	NEW YORK .....	NY .....	Goldman Sachs LP II LP .....	07/30/2019 .....	01/27/2020 .....	225,033 .....					.0 .....	225,033 .....	225,033 .....					.0 .....
	Golub Capital Partners Golub Capital Partners 11 .....	Chicago .....	IL .....	Golub Capital Partners Golub Capital Partners 11 .....	04/01/2018 .....	01/28/2020 .....	99,972 .....					.0 .....	99,972 .....	99,972 .....					.0 .....
<b>1999999. Joint Venture Interests - Common Stock - Unaffiliated</b>																			
<b>4899999. Total - Unaffiliated</b>																			
<b>4999999. Total - Affiliated</b>																			
<b>5099999 - Totals</b>																			
									2,393,903 .....		0 .....		0 .....		0 .....	0 .....	0 .....	2,393,903 .....	2,393,903 .....
									2,933,983 .....		0 .....		0 .....		0 .....	0 .....	0 .....	2,933,983 .....	2,933,983 .....
									0 .....		0 .....		0 .....		0 .....	0 .....	0 .....	0 .....	0 .....
									0 .....		0 .....		0 .....		0 .....	0 .....	0 .....	0 .....	0 .....
									2,933,983 .....		0 .....		0 .....		0 .....	0 .....	0 .....	2,933,983 .....	2,933,983 .....

## STATEMENT AS OF MARCH 31, 2020 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
36176F-Z5-0	G2 G2 765164 3.64% 10/20/61		.03/01/2020	Interest Capitalization	.521	.521			1...
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.03/01/2020	Interest Capitalization	3,253	3,253			0 1...
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.03/01/2020	Interest Capitalization	52,972	52,972			0 1...
38378N-LV-3	GNR 2013-191 Z 4.084% 11/16/53		.03/01/2020	Interest Capitalization	39,987	39,987			0 1...
38378N-YB-3	GNR 2014-24 KZ 3.985% 01/16/54		.03/01/2020	Interest Capitalization	35,323	35,323			0 1...
690353-ZZ-3	OPIC 1.543% 09/15/20		.03/16/2020	WELLS FARGO	4,400,000	4,400,000			.132 1...
90376P-AA-9	INT DEVELOPMENT FIN CORP AGENCY DEBENTURES 0.000% 10/15/40		.01/14/2020	BANK of AMERICA SEC	1,200,000	1,200,000			0 1...
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35		.01/13/2020	STIFEL NICHOLAS	2,700,000	2,700,000			0 1...
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						<b>8,432,056</b>	<b>8,432,056</b>		<b>.132 XXX</b>
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2020	Interest Capitalization	32,349	32,349			0 1...
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2020	Interest Capitalization	54,114	54,114			0 1...
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.03/01/2020	Interest Capitalization	55,990	55,990			0 1...
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.03/01/2020	Interest Capitalization	.11,091	.11,091			0 1...
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		.01/08/2020	BARCLAYS	1,950,000	1,950,000			.776 1FE
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.000% 11/01/24		.01/07/2020	BARCLAYS	1,500,000	1,500,000			0 1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.070% 01/16/25		.02/03/2020	BARCLAYS	700,000	700,000			0 1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>4,303,544</b>	<b>4,303,544</b>		<b>.776 XXX</b>
THL1V0-00-0	THL Credit 5.000% 12/03/24		.03/31/2020	PRIVATE PLACEMENT	1,924,347	1,924,347			0 5GI
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		.03/06/2020	PRIVATE PLACEMENT	4,065,217	4,065,217			0 5GI
010392-FL-7	ALABAMA POWER CO 4.150% 08/15/44		.02/26/2020	SUSQUEHANNA	4,002,683	3,355,000			.5,028 1FE
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		.02/26/2020	SUSQUEHANNA	3,718,200	3,000,000			15,408 1FE
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		.01/22/2020	BANK of AMERICA SEC	450,000	.450,000			0 4FE
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		.03/03/2020	J P MORGAN SEC FIXED INC	998,290	1,000,000			0 2FE
02665W-BS-9	AMERICAN HONDA FINANCE 2.097% 07/20/20		.03/27/2020	TD SECURITIES	2,476,700	2,500,000			.10,155 1FE
067316-AH-2	BARCARDI 5.300% 05/15/48		.01/09/2020	MIZUHO SECURITIES USA INC	1,182,450	1,000,000			.8,539 2FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.02/25/2020	Various	2,464,906	2,500,000			.39,166 4FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		.02/10/2020	BANK of AMERICA SEC	.228,000	.228,000			0 4FE
12508H-AG-9	CRC AFFORDABLE MULTIFAMILY 2017-0005 B 5.717% 06/25/34		.01/10/2020	W-S FINL 940000000 GEN	4,564,599	4,250,000			.6,084 1FM
12662P-AD-0	CVR ENERGY INC 5.750% 02/15/28		.01/10/2020	JEFFERIES & CO	5,000,000	5,000,000			0 3FE
14448C-AC-8	CARRIER GLOBAL CORP 3.577% 04/05/50		.02/13/2020	GOLDMAN SACHS	9,999,600	10,000,000			0 2FE
191216-CQ-1	COCA-COLA CO 4.200% 03/25/50		.03/20/2020	BANK of AMERICA SEC	4,967,900	5,000,000			0 1FE
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		.03/27/2020	JEFFERIES & CO	1,651,500	1,800,000			.26,394 3FE
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		.01/14/2020	LLOYDS SECURITIES	1,300,533	1,300,000			.10,888 1FE
254687-FR-2	DISNEY 4.625% 03/23/40		.03/19/2020	CITIGROUP GLOBAL MKTS	2,494,175	2,500,000			0 1FE
254687-FS-0	DISNEY 4.700% 03/23/50		.03/19/2020	CITIGROUP GLOBAL MKTS	3,972,640	4,000,000			0 1FE
278865-BE-9	ECOLAB INC 4.800% 03/24/30		.03/27/2020	GOLDMAN SACHS	2,193,720	2,000,000			.1,867 1FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		.01/07/2020	DEUTSCHE BANK	999,140	1,000,000			0 2FE
29364D-76-1	ENTERGY ARKANSAS INC PREFERRED		.03/23/2020	JANNEY MONTGOMERY SCOTT INC	.880,000	.40,000			0 1FE
29379V-BZ-5	ENTERPRISE PRODUCTS 3.950% 01/31/60		.01/06/2020	CITIGROUP GLOBAL MKTS	4,968,000	5,000,000			0 2FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		.03/11/2020	STIFEL NICHOLAS	.807,760	.800,000			.7,024 2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.02/27/2020	Cantor Fitzgerald Fixed	2,637,500	2,500,000			.68,160 3FE
35671D-CC-7	FREEPORT-MCGREGOR 5.000% 09/01/27		.03/24/2020	Various	.954,000	.1,200,000			.4,083 2FE
36258B-AA-6	GSMS 2020-DUNE A 1.900% 12/15/36		.01/22/2020	GOLDMAN SACHS	25,400,000	25,400,000			0 1FE
37045V-AT-7	GENERAL MOTORS CO 5.950% 04/01/49		.01/08/2020	Various	8,372,980	7,507,000			.120,106 2FE
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		.01/09/2020	BMO CAPITAL MARKETS CORP	4,167,000	4,167,000			0 4FE
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		.01/28/2020	MORGAN STANLEY FIXED INC	10,871,013	10,915,000			0 2FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.01/06/2020	JEFFERIES & CO	2,530,620	2,481,000			.40,265 3FE
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.03/06/2020	Tax Free Exchange	2,138,558	2,098,000			0 3FE
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		.03/23/2020	MARKET AXESS	.362,960	.427,000			.623 3FE
48128B-AG-6	JPMORGAN CHASE & CO 4.600% Perpet.		.01/15/2020	J P MORGAN SEC FIXED INC	5,000,000	5,000,000			0 2FE
536797-AE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		.03/24/2020	STIFEL NICHOLAS	1,740,000	2,000,000			.27,493 3FE
57629W-CR-9	MASSMUTUAL GLOBAL FUND 2.024% 01/07/22		.01/10/2020	BANK of AMERICA SEC	2,700,000	2,700,000			0 1FE
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		.01/09/2020	J P MORGAN SEC FIXED INC	1,000,000	1,000,000			0 1FE
617446-8L-6	MORGAN STANLEY 2.699% 01/22/31		.01/16/2020	MORGAN STANLEY FIXED INC	1,000,000	1,000,000			0 1FE
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		.01/08/2020	BANK of AMERICA SEC	3,411,754	3,335,000			.42,207 4FE
666807-BT-8	NORTHROP GRUMMAN CORP 5.150% 05/01/40		.03/19/2020	J P MORGAN SEC FIXED INC	2,487,725	2,500,000			0 2FE
666807-BU-5	NORTHROP GRUMMAN CORP 5.250% 05/01/50		.03/19/2020	J P MORGAN SEC FIXED INC	4,970,350	5,000,000			0 2FE
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		.01/13/2020	CITIGROUP GLOBAL MKTS	2,000,000	2,000,000			0 4FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		.03/30/2020	STIFEL NICHOLAS	.644,385	.714,000			.6,694 3FE
68902V-AB-3	OTIS WORLDWIDE CORP 3.362% 02/15/50		.02/19/2020	CITIGROUP GLOBAL MKTS	4,999,100	5,000,000			0 2FE
78412F-AV-6	SESI LLC 7.125% 12/15/21		.02/10/2020	Tax Free Exchange	.529,000	.529,000			0 5FE

## STATEMENT AS OF MARCH 31, 2020 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
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	CITIGROUP GLOBAL MKTS		.571,000	.571,000	.0	4FE
824348-BM-7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/50		.03/03/2020	CITIGROUP GLOBAL MKTS	.998,230	1,000,000		.0	2FE
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		.02/26/2020	CITIGROUP GLOBAL MKTS	1,137,830	1,000,000		19,243	2FE
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		.03/24/2020	JEFFERIES & CO	1,745,000	2,000,000		18,736	3FE
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		.03/25/2020	GOLDMAN SACHS	1,679,175	1,926,000		12,156	3FE
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		.03/24/2020	RBC/DAIN	.337,000	.400,000		.4,142	3FE
95002G-AA-0	WIFCM 2020-SDAL A 1.810% 02/15/37		.02/19/2020	WELLS FARGO	12,993,916	13,000,000		.0	1FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27	A.	.02/20/2020	MORGAN STANLEY HI-YLD	811,000	.811,000		.0	4FE
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A.	.03/23/2020	Various	.687,938	.750,000		.4,792	3FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	.02/27/2020	Cantor Fitzgerald Fixed	2,568,750	2,500,000		.45,451	4FE
02154C-AF-0	ALTI CE FINANCING SA 5.000% 01/15/28	D.	.01/08/2020	J P MORGAN SEC HI-YIELD	1,000,000	1,000,000		.0	4FE
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D.	.01/08/2020	CREDIT AGRICOLE SECURITIES	4,969,600	5,000,000		.0	2FE
22550U-AA-9	CREDIT SUISSE NEW YORK 2.050% 02/04/22	D.	.01/30/2020	CREDIT SUISSE FIRST BOSTON	2,700,000	2,700,000		.0	1FE
314890-AA-2	FERGUSON FINANCE PLC 4.500% 10/24/28	D.	.01/07/2020	SEAPORT GROUP LLC	1,101,740	1,000,000		.9,375	2FE
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D.	.03/23/2020	JEFFERIES & CO	.972,000	.1,200,000		13,417	3FE
50201D-AA-1	LIKAK 6.750% 10/15/27	D.	.01/06/2020	RBC/DAIN	1,777,439	1,667,000		.22,817	4FE
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D.	.02/27/2020	Various	3,809,949	3,750,000		.9,517	4FE
38999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						193,087,872	190,460,564	599,850	XXX
25746U-DD-8	DOMINION RESOURCES 4.650% 02/28/25		.03/17/2020	SEAPORT GROUP LLC		4,250,000	5,000,000	.62,000	2FE
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		.01/07/2020	CITIGROUP GLOBAL MKTS	1,000,000	1,000,000		.0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						5,250,000	6,000,000	62,000	XXX
83999997. Total - Bonds - Part 3						211,073,472	209,196,164	662,758	XXX
83999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
83999999. Total - Bonds						211,073,472	209,196,164	662,758	XXX
665859-85-6	NORTHERN TRUST CORP PREFERRED		.03/17/2020	Various	.6,015,000	131,677	.00	.0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						131,677	XXX	0	XXX
89999997. Total - Preferred Stocks - Part 3						131,677	XXX	0	XXX
89999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
89999999. Total - Preferred Stocks						131,677	XXX	0	XXX
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.02/24/2020	S. G. COWEN SECURITIES CORP.	3,211,000	.536,202		.0	
20030N-10-1	COMCAST CORP CL A		.01/16/2020	S. G. COWEN SECURITIES CORP.	3,919,000	.182,140		.0	
233331-10-7	DTE ENERGY COMPANY		.02/24/2020	S. G. COWEN SECURITIES CORP.	2,101,000	.283,322		.0	
254687-10-6	DISNEY		.03/25/2020	S. G. COWEN SECURITIES CORP.	1,973,000	.238,822		.0	
38141C-10-4	GOLDMAN SACHS GROUP INC		.01/16/2020	S. G. COWEN SECURITIES CORP.	2,476,000	.616,635		.0	
882508-10-4	TEXAS INSTRUMENTS		.03/06/2020	Various	3,887,000	.464,346		.0	
H84989-10-4	TE CONNECTIVITY LTD	D.	.02/24/2020	Various	.6,394,000	.561,688		.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,883,155	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		.03/30/2020	PRIVATE PLACEMENT	10,116,000	1,011,600		.0	
38174*-10-0	Golub Capital Investment Corp BDC 3		.03/30/2020	PRIVATE PLACEMENT	40,000,000	.600,000		.0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,611,600	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,494,755	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,494,755	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,626,432	XXX	0	XXX
9999999 - Totals						215,699,904	XXX	662,758	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22					
										11	12	13	14	15												
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	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 Book/Adjusted Carrying Value (11 + 12 - 13)	Total Change in Book/Adjusted Carrying Value (14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value (15)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Adminis-trative Symbol					
.36176F-Z5-0	G2 G2 765164 3.64% 10/20/61		01/01/2020	Paydown		18,726	.18,726	.20,145	.18,919	.0	-.193	.0	-.193	.0	.18,726	.0	.0	.0	.0	.60	10/20/2061	1				
.36180W-SW-6	GN GN AE4133 2.750% 09/15/30		01/01/2020	Paydown		19,699	.19,699	.18,814	.18,976	.0	.723	.0	.723	.0	.19,699	.0	.0	.0	.0	.45	09/15/2030	1				
.36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		02/01/2020	Paydown		33,103	.33,103	.33,800	.32,779	.0	.201	.0	.201	.0	.33,103	.0	.0	.0	.0	.248	11/20/2060	1				
.38376G-P3-8	GNR 2011-53 B 3.923% 05/16/51		03/01/2020	Paydown		38,559	.38,559	.43,001	.40,031	.0	(1,472)	.0	(1,472)	.0	.38,559	.0	.0	.0	.0	.362	05/16/2051	1				
.38376G-ID-8	GNR 2010-122 10 0.297% 02/16/44		03/01/2020	Paydown		0	.0	.5,218	.944	.0	(.944)	.0	(.944)	.0	.0	.0	.0	.0	.0	.406	02/16/2044	1				
.38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		03/01/2020	Paydown		219,960	.219,960	.218,311	.219,193	.0	.768	.0	.768	.0	.219,960	.0	.0	.0	.0	.1,581	04/20/2039	1				
.38376V-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		03/01/2020	Paydown		372,399	.372,399	.363,555	.370,718	.0	.1,681	.0	.1,681	.0	.372,399	.0	.0	.0	.0	.2,733	01/20/2039	1				
.38377V-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2020	Paydown		33,583	.33,583	.35,026	.33,870	.0	(.287)	.0	(.287)	.0	.33,583	.0	.0	.0	.0	.252	08/20/2026	1				
.38378V-RJ-0	GNR 2012-35 B 3.593% 11/16/43		03/01/2020	Paydown		12,982	.12,982	.14,776	.14,760	.0	(1,779)	.0	(1,779)	.0	.12,982	.0	.0	.0	.0	.135	11/16/2043	1				
.38379U-NF-9	GNR 2016-45 10 0.985% 02/16/58		03/01/2020	Paydown		0	.0	.21,833	.21,479	.0	(21,479)	.0	(21,479)	.0	.0	.0	.0	.0	.0	.988	02/16/2058	1				
.690353-2K-2	OPIC 1.543% 02/15/28		02/18/2020			112,263	.112,263	.112,263	.112,263	.0	.0	.0	.0	.0	.112,263	.0	.0	.0	.0	.548	02/15/2028	1				
.690353-5A-1	OPIC AGENCY DEBENTURES 1.543% 05/15/24		02/15/2020	Redemption	100,000	100,000	.100,000	.100,000	.0	.0	.0	.0	.0	.0	.100,000	.0	.0	.0	.0	.487	05/15/2024	1				
.690353-C9-6	OPIC 1.529% 01/15/30		01/15/2020	Redemption	100,000	111,321	.111,321	.111,321	.0	.0	.0	.0	.0	.0	.111,321	.0	.0	.0	.0	.560	01/15/2030	1				
.690353-H9-1	OPIC US Agency Floating Rate 1.543%		09/15/2020	Redemption	100,000	.75,020	.75,020	.75,020	.75,020	.0	.0	.0	.0	.0	.75,020	.0	.0	.0	.0	.338	09/15/2022	1				
.690353-M8-7	OPIC 1.543% 02/15/28		03/02/2020	WELLS FARGO		2,222,222	.2,222,222	.2,222,222	.2,222,222	.0	.0	.0	.0	.0	.2,222,222	.0	.0	.0	.0	.12,914	02/15/2028	1				
.690353-M8-7	OPIC 1.543% 02/15/28		02/15/2020	Redemption	100,000	.69,444	.69,444	.69,444	.69,444	.0	.0	.0	.0	.0	.69,444	.0	.0	.0	.0	.349	02/15/2028	1				
.690353-U8-8	OPIC 1.543% 02/15/28		02/18/2020	Redemption	100,000	.69,174	.69,174	.69,174	.69,174	.0	.0	.0	.0	.0	.69,174	.0	.0	.0	.0	.337	02/15/2028	1				
.690353-ZB-6	OPIC 0.000% 10/15/39		03/19/2020	BANK of AMERICA SEC		3,157,185	.3,270,000	.3,270,000	.3,270,000	.0	.0	.0	.0	.0	.3,270,000	.0	(112,815)	(112,815)	(112,815)	.25,979	10/15/2039	1				
.690353-ZZ-3	OPIC 1.543% 09/15/20		03/16/2020	WELLS FARGO		7,100,000	.7,100,000	.2,700,000	.7,100,000	.0	.0	.0	.0	.0	.7,100,000	.0	.0	.0	.0	.12,654	09/15/2020	1				
.90376P-AA-9	INT DEVELOPMENT FIN CORP AGENCY DEBENTURES 0.000% 10/15/40		03/19/2020	BANK of AMERICA SEC		1,200,000	.1,200,000	.1,200,000	.1,200,000	.0	.0	.0	.0	.0	.1,200,000	.0	.0	.0	.0	.3,590	10/15/2040	1				
0599999. Subtotal - Bonds - U.S. Governments										14,965,640	15,078,455	15,103,923	9,501,113	0	(22,781)	0	(22,781)	0	15,078,455	0	(112,815)	(112,815)	64,566	XXX	XXX	
.74727P-AK-7	State of Qatar SOVEREIGN 5.250% 01/20/20	D	01/20/2020	Maturity		5,000,000	.5,000,000	5,025,000	.4,999,845	0	.155	0	.155	0	5,000,000	0	0	0	0	.131,250	01/20/2020	1FE				
1099999. Subtotal - Bonds - All Other Governments										5,000,000	5,000,000	5,025,000	4,999,845	0	155	0	155	0	5,000,000	0	0	0	0	131,250	XXX	XXX
.181507-BG-8	CLARK PLEASANT IND MIDDLE SCH EDUCATION 1.640% 01/15/20		01/15/2020	Maturity		2,110,000	.2,110,000	.2,110,000	.2,110,000	.0	.0	.0	.0	.0	.2,110,000	.0	.0	.0	.0	.17,302	01/15/2020	1FE				
.3128HX-II7-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2020	Paydown		49,189	.49,189	.51,118	.50,873	.0	(1,684)	.0	(1,684)	.0	.49,189	.0	.0	.0	.0	.197	08/15/2042	1				
.31335A-UL-0	FREDDIE MAC - CMO FHR 2432 PH 4.000% 02/01/46		03/01/2020	Paydown		210,006	.210,006	.221,114	.220,800	.0	(10,794)	.0	(10,794)	.0	.210,006	.0	.0	.0	.0	.1,306	02/01/2046	1				
.31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		03/01/2020	Paydown		10,161	.10,161	.9,465	.9,845	.0	.316	.0	.316	.0	.10,161	.0	.0	.0	.0	.106	03/15/2032	1				
.31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		03/01/2020	Paydown		16,636	.16,636	.15,992	.16,525	.0	.111	.0	.111	.0	.16,636	.0	.0	.0	.0	.175	03/15/2022	1				
.3133TJ-DR-1	FREDDIE MAC FHR 2126 CB 6.250% 02/15/29		03/01/2020	Paydown		2,854	.2,854	.2,872	.2,894	.0	(41)	.0	(41)	.0	.2,854	.0	.0	.0	.0	.29	02/15/2029	1				
.3133TJ-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		03/01/2020	Paydown		43,790	.43,790	.40,629	.42,919	.0	.871	.0	.871	.0	.43,790	.0	.0	.0	.0	.575	04/15/2029	1				
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2020	Paydown		38,148	.38,148	.37,671	.37,838	.0	.310	.0	.310	.0	.38,148	.0	.0	.0	.0	.167	02/25/2032	1				
.31371A-KP-7	FHIS FHIS K009 A2 3.531% 06/25/20		03/01/2020	Paydown		3,350,353	.3,350,353	.3,256,124	.3,338,335	.0	(12,018)	.0	(12,018)	.0	.3,350,353	.0	.0	.0	.0	.19,061	06/25/2020	1				
.313743-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		93,995	.93,995	.99,589	.93,781	.0	.214	.0	.214	.0	.93,995	.0	.0	.0	.0	.548	11/15/2037	1				
.313746-BZ-7	FHR FHR K010 A2 4.333% 10/25/20		03/01/2020	Paydown		22,323	.22,323	.22,283	.22,300	.0	.40	.0	.40	.0	.22,323	.0	.0	.0	.0	.165	10/25/2020	1				
.313747-NJ-2	FHLMC FHIS K011 A2 4.084% 11/25/20		03/01/2020	Paydown		22,029	.22,029	.22,138	.22,087	.0	.42	.0	.42	.0	.22,029	.0	.0	.0	.0	.153	11/25/2020	1				
.313748-SR-0	FHIS FHIS 3841 NW 4.500% 04/15/26		03/01/2020	Paydown		213,105	.213,105	.222,329	.214,991	.0	(1,885)	.0	(1,885)	.0	.213,105	.0	.0	.0	.0	.1,591	04/15/2026	1				
.313749-PA-2	FHLMC FHIS K018 X1 1.300% 01/25/22		03/01/2020	Paydown		0	.0	.17,833	.3,277	.0	(3,277)	.0	(3,277)	.0	.0	.0	.0	.0	.406	01/25/2022	1					
.31375A-XP-7	FHR FHIS K022 X1 1.20% 07/25/22		03/01/2020	Paydown		0	.0	.38,639	.9,922	.0	(9,922)	.0	(9,922)	.0	.0	.0	.0	.0	.857	07/25/2022	1FE					
.313752-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2020	Paydown		69,454	.69,454	.68,650	.69,048	.0	.405	.0	.405	.0	.69,454	.0	.0	.0	.0	.366	10/15/2040	1				
.313753-BZ-0	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2020	Paydown		0	.0	.3,376	.3,362	.0	.14	.0	.14	.0	.0	.0	.0	.0	.20	05/15/2044	1					
.313754-BR-2	FHIS FHIS K057 X1 1.18% 07/25/26		03/01/2020	Paydown		0	.0	.9,268	.6,277	.0	(6,277)	.0	(6,277)	.0	.0	.0	.0	.0	.217	07/25/2026	1					
.313755-OR-8	FN FN AL0463 3.000% 07/01/26		03/01/2020	Paydown		95,659	.95,659	.95,730	.95,629	.0	.30	.0	.30	.0	.95,659	.0	.0	.0	.0	.475	07/01/2026	1				
.313756-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2020	Paydown		15,336	.15,336	.16,103	.16,051	.0	(716)	.0	(716)	.0	.15,336	.0	.0	.0	.0	.105	09/01/2043	1				
.313757-WG-3	FN FN AS6636 3.000% 10/01/45		03/01/2020	Paydown		498,762	.498,762	.510,880	.510,356	.0	(11,594)	.0	(11,594)	.0	.498,762	.0	.0	.0	.0	.1,881	10/01/2045	1				
.313758-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		03/01/2020	Paydown		105,151	.105,151	.100,780	.104,506	.0	.645	.0	.645	.0	.105,151	.0	.0	.0	.0	.1,009	05/15/2022	1				

## STATEMENT AS OF MARCH 31, 2020 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 Value at Disposal Date	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 Adminis- trative Symbol				
										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											
.31392X-SH-7	FHR FHR 2517 80 5.500% 10/15/32		03/01/2020	Paydown		.26,232		.25,740		.25,957		.0	.275		.0		.26,232		.0		.0	.217	.10/15/2032	1	
.31393U-L2-7	FNW 2003-129 OG 5.000% 01/25/24		03/01/2020	Paydown		.152,239		.148,457		.151,265		.0	.974		.0		.152,239		.0		.0	.1,256	.01/25/2024	1	
.31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		03/01/2020	Paydown		.308,419		.305,624		.307,514		.0	.905		.0		.308,419		.0		.0	.2,413	.02/15/2024	1	
.31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		03/01/2020	Paydown		.69,533		.68,468		.69,142		.0	.391		.0		.69,533		.0		.0	.647	.11/15/2025	1	
.31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		03/01/2020	Paydown		.94,060		.92,458		.93,479		.0	.581		.0		.94,060		.0		.0	.880	.12/15/2025	1	
.31396S-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		03/01/2020	Paydown		.38,303		.37,729		.38,082		.0	.221		.0		.38,303		.0		.0	.368	.01/15/2026	1	
.31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		03/01/2020	Paydown		.80,300		.79,020		.79,840		.0	.460		.0		.80,300		.0		.0	.775	.01/15/2026	1	
.31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		03/01/2020	Paydown		.22,081		.21,861		.21,980		.0	.102		.0		.22,081		.0		.0	.208	.02/15/2026	1	
.31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		03/01/2020	Paydown		.163,025		.145,270		.154,843		.0	.8,182		.0		.163,025		.0		.0	.1,283	.09/25/2029	1	
.31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		03/01/2020	Paydown		.48,548		.48,548		.48,449		.0	.99		.0		.48,548		.0		.0	.256	.02/15/2027	1	
.31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		03/01/2020	Paydown		.35,810		.35,810		.34,778		.0	.1,032		.0		.35,810		.0		.0	.348	.06/15/2027	1	
.31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		03/01/2020	Paydown		.39,787		.39,787		.39,722		.0	.66		.0		.39,787		.0		.0	.390	.06/15/2027	1	
.31397O-T2-2	FNR 2010-157 NA 3.500% 03/25/37		03/01/2020	Paydown		.72,345		.73,142		.72,333		.0	.12		.0		.72,345		.0		.0	.418	.03/25/2037	1	
.31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		03/01/2020	Paydown		.21,798		.20,810		.21,494		.0	.304		.0		.21,798		.0		.0	.141	.11/25/2024	1	
.31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		03/01/2020	Paydown		.372,787		.359,783		.369,044		.0	.3,743		.0		.372,787		.0		.0	.2,343	.09/15/2024	1	
.31398L-19-5	FHR FHR 3627 GH 4.000% 01/15/25		03/01/2020	Paydown		.80,750		.80,750		.84,964		.0	.81,787		.0		.80,750		.0		.0	.498	.01/15/2025	1	
.31398M-B2-11	FNMA 2010-9 B 4.000% 02/25/25		03/01/2020	Paydown		.152,528		.152,528		.147,118		.0	.1,611		.0		.152,528		.0		.0	.1,031	.02/25/2025	1	
.31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2020	Paydown		.170,470		.170,470		.177,901		.0	.235		.0		.170,470		.0		.0	.1,257	.11/25/2039	1	
.31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2020	Paydown		.112,153		.112,153		.121,896		.0	.1,330		.0		.112,153		.0		.0	.812	.09/25/2025	1	
.31398V-J9-8	FHR FHR K006 A2 4.25% 01/25/20		01/01/2020	Paydown		.125,821		.125,821		.125,821		.0	.0		.0		.125,821		.0		.0	.317	.01/25/2020	1	
.31418X-Z0-4	FNMA FN AD9750 3.500% 12/01/25		03/01/2020	Paydown		.115,954		.117,820		.117,555		.0	(1,602)		.0		.115,954		.0		.0	.694	.12/01/2025	1	
.34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/03/2020	Redemption	100,000		.20,711		.20,711		.20,711		.0	.0		.0		.20,711		.0		.0	.77	.07/01/2041	1FE
.373539-6U-4	GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY		03/03/2020	Redemption	100,000		.685,000		.685,000		.685,000		.0	.0		.0		.685,000		.0		.0	.6,936	.12/01/2042	1FE
.45189F-AP-9	HSG 4.050% 12/01/42		03/03/2020	Redemption	100,000																				
.454898-QX-8	ILLINOIS DEV FIN AUTH REV DEVELOPMENT		03/03/2020	Redemption	100,000																				
.45528S-VR-4	INDIANA MUN PIR AGY PIR SUPPLY POWER 7.350%		03/01/2020	Redemption	100,000		.185,000		.185,000		.183,292		.0	.273		.0		.185,000		.0		.0	.5,411	.03/01/2023	2FE
.45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK		01/01/2020	Redemption	100,000		.55,000		.55,000		.55,000		.0	.0		.0		.55,000		.0		.0	.2,021	.01/01/2024	1FE
.60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230%		08/01/19	Redemption	100,000		.80,000		.80,000		.81,784		.0	(601)		.0		.80,000		.0		.0	.2,484	.02/01/2027	1FE
.60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/03/2020	Redemption	100,000		.40,000		.40,000		.40,000		.0	.0		.0		.40,000		.0		.0	.451	.08/01/2049	1FE
.62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		03/02/2020	Redemption	100,000		.600,000		.600,000		.600,000		.0	.0		.0		.600,000		.0		.0	.6,083	.09/01/2027	1FE
.62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		03/23/2020	Barclays	1,950,000		.1,950,000		.1,950,000		.0	.0		.0		.0		.1,950,000		.0		.0	.10,695	.11/26/2020	1FE
.67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		09/01/41	Redemption	100,000		.35,000		.35,000		.35,000		.0	.0		.0		.35,000		.0		.0	.138	.09/01/2041	1FE
.84774B-AZ-6	SPEEDWAY IND REDEV AUTH LEASE UTILITIES		02/03/2020	Redemption	100,000		.535,000		.535,000		.535,000		.0	.0		.0		.535,000		.0		.0	.15,050	.02/01/2022	1FE
.851035-OP-3	SPRINGFIELD MO SCH DIST NO R 1 SCHOOL		03/04/2020	Call	100,000		.3,067,000		.3,067,000		.3,067,000		.0	.0		.0		.3,067,000		.0		.0	.86,796	.03/01/2030	1FE
.92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/02/2020	Redemption	100,000		.25,018		.25,018		.25,018		.0	.0		.0		.25,018		.0		.0	.188	.12/25/2043	1FE
.92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		03/04/2020	Redemption	100,000		.33,183		.33,183		.33,183		.0	.0		.0		.33,183		.0		.0	.147	.08/25/2042	1FE
31999999. Subtotal - Bonds - U.S. Special Revenues						16,654,899		16,654,899		16,621,567		14,721,176		0	(16,277)		0	16,654,899		0		0	199,884	XXX	XXX
.THLIVO-00-0	THL Credit 5.000% 12/03/24		02/05/2020	PRIVATE PLACEMENT		.2,168,483		.2,168,483		.2,168,483		.0	.0		.0		.2,168,483		.0		.0	.0	.12/03/2024	5G1	
.PINEB1-RD-6	PINEBRIDGE 6.000% 12/31/31		03/06/2020	Various		.2,222,112		.2,222,112		.1,609,615		.0	.0		.0		.2,222,112		.0		.0	.0	.12/31/2031	5G1	

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										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									
.023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/18/2020	Redemption 100,000			.118,750	.118,750	.118,750	0	0	0	0	0	.118,750	0	0	0	0	2,167	02/15/2029	1FE	
.02665U-AA-3	AHR 2014-SFR2 A 3.786% 10/17/36		03/01/2020	Paydown	20,437	20,435				0	.86	0	0	0	0	20,437	0	0	0	0	129	10/17/2036	1FE
.02665X-AA-7	AHR 2014-SFR3 A 3.678% 12/17/36		03/01/2020	Paydown	68,825	68,825				0	.171	0	0	0	0	68,825	0	0	0	0	422	12/17/2036	1FE
.02666A-AA-6	AHR 2015-SFR1 A 3.467% 04/17/52		03/01/2020	Paydown	13,462	13,461				0	.9	0	0	0	0	13,462	0	0	0	0	78	04/17/2052	1FE
.02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		03/01/2020	Paydown	0	0				0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*	
.038779-AA-2	ARBY'S 2015-1A A2 4.969% 10/30/45		01/30/2020	Paydown	12,500	12,500				0	0	0	0	0	0	12,500	0	0	0	0	155	10/30/2045	2FE
.04684T-AE-1	A10 2017-1A A2 2.650% 03/15/36		03/15/2020	Paydown	593,424	593,424				0	.2	0	0	0	0	593,424	0	0	0	0	3,881	03/15/2036	1FE
.052769-AC-0	AUTODESK INC 3.125% 06/15/20		03/04/2020	Call 100,4600	2,009,200	2,000,000				0	.25	0	0	0	0	1,999,707	0	293	293	22,915	06/15/2020	2FE	
.053291-AK-8	AUTONATION, INC 5.500% 02/01/20		02/01/2020	Maturity	128,000	128,000				0	0	0	0	0	0	128,000	0	0	0	0	3,520	02/01/2020	2FE
.05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		03/20/2020	Paydown	757,738	757,738				0	0	0	0	0	0	757,738	0	0	0	0	2,938	10/20/2020	1FE
.06406H-BP-3	BANK OF NEW YORK 4.600% 01/15/20		01/15/2020	Maturity	1,000,000	998,035				0	.48	0	0	0	0	1,000,000	0	0	0	0	23,000	01/15/2020	1FE
.12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2020	Redemption 100,000			.145,285	.145,285	.145,285	0	0	0	0	0	0	.145,285	0	0	0	0	5,994	01/15/2021	1FE
.1249EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		03/04/2020	Call 101,9170	14,268	14,000				0	0	0	0	0	0	14,000	0	0	0	0	780	01/15/2024	3FE
.125523-AA-7	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity	1,270,000	1,270,000				0	0	0	0	0	0	1,270,000	0	0	0	0	7,222	03/17/2020	2FE
.12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2020	Paydown	106,540	106,540				0	.264	0	0	0	0	106,540	0	0	0	0	632	08/25/2043	1FM
.12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2020	Paydown	78,243	78,083				0	.164	0	0	0	0	78,243	0	0	0	0	484	09/25/2057	1FM
.12667F-JL-0	CIWLT 2004-12CB A1 5.000% 12/25/20		03/01/2020	Paydown	9,226	9,226				0	0	0	0	0	0	9,226	0	0	0	0	77	12/25/2020	1FM
.12669A-HK-7	CIWLT 2005-25 A6 5.500% 11/25/35		03/01/2020	Paydown	20,366	20,420				0	.3,693	0	0	0	0	20,366	0	0	0	0	146	11/25/2035	1FM
.13442G-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		01/22/2020	Various	3,090,647	3,000,000				0	.100	0	0	0	0	2,997,588	0	2,412	2,412	125,001	04/15/2021	2FE	
.17307G-L9-7	CMILTI 2005-9 22A3 6.000% 11/25/35		03/01/2020	Paydown	6,079	3,957				0	(3,890)	0	0	0	0	0	0	0	0	0	96	11/25/2035	1FM
.17321L-AA-7	CMILTI 2013-J1 A1 3.500% 10/25/43		03/01/2020	Paydown	71,474	70,017				0	.1,371	0	0	0	0	71,474	0	0	0	0	443	10/25/2043	1FM
.19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2020	Paydown	12,500	12,500				0	0	0	0	0	0	12,500	0	0	0	0	163	04/25/2047	2FE
.225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Various	1,691,629	1,661,000				0	.605	0	0	0	0	1,655,512	0	5,488	5,488	91,878	03/15/2023	3FE	
.22970V-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/16/2020	Call 24,083	24,083	24,083			0	0	0	0	0	0	24,083	0	0	0	0	164	05/15/2034	1FE	
.233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		03/01/2020	Paydown	46,895	46,895				0	(1)	0	0	0	0	46,895	0	0	0	0	402	11/10/2046	1FM
.233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		03/02/2020	Maturity	1,300,000	1,300,533				0	(533)	0	0	0	0	1,300,000	0	0	0	0	14,625	03/02/2020	1FE
.247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2020	Redemption 100,000			.46,756	.46,756	.46,917	0	(49)	0	0	0	0	.46,756	0	0	0	0	1,595	08/10/2022	1FE
.25674G-AE-8	DOLLAR TREE INC 2.536% 04/17/20		01/30/2020	Call 100,000	666,000	666,000				0	0	0	0	0	0	666,000	0	0	0	0	5,209	04/17/2020	2FE
.25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2020	Paydown	20,000	20,000				0	(50)	0	0	0	0	20,000	0	0	0	0	206	07/25/2047	2FE
.26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2020	Paydown	10,625	10,625				0	0	0	0	0	0	10,625	0	0	0	0	106	10/20/2049	2FE
.285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		03/18/2020	BANK of AMERICA SEC	4,061,675	3,746,000				0	(580)	0	0	0	0	3,768,288	0	293,387	293,387	99,394	03/01/2026	2FE	
.28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2020	Redemption 100,000			.73,071	.73,071	.73,071	0	0	0	0	0	0	.73,071	0	0	0	0	1,903	02/11/2030	1FE
.28932M-AG-3	ELM RD GENERATING STAT 4.673% 01/19/31		01/24/2020	Various	.70,361	.70,361				0	0	0	0	0	0	.70,361	0	0	0	0	1,644	01/19/2031	1FE
.29278N-AA-9	ENERGY TRANSFER PARTNERS 7.500% 10/15/20		01/30/2020	Call 103,8000	4,152,000	4,000,000				0	4,078,987	0	(7,971)	0	0	4,071,016	0	(71,016)	(71,016)	239,500	10/15/2020	2FE	
.29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2020	Paydown	.55,046	.54,598				0	.393	0	0	0	0	.55,046	0	0	0	0	265	06/25/2043	1FM
.31620M-AP-1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		01/02/2020	Call 101,2159	15,182,379	15,000,000				0	.10	0	0	0	0	14,980,350	0	3,952	3,952	298,681	10/15/2020	2FE	
.34417Q-AA-6	FOCUS 2018-1A 5.184% 10/30/48		01/30/2020	Paydown	7,500	7,500				0	0	0	0	0	0	7,500	0	0	0	0	97	10/30/2048	2FE
.36228F-2R-6	GSR 2004-6F 344 6.500% 05/25/34		03/01/2020	Paydown	3,141	3,141				0	.102	0	0	0	0	3,141	0	0	0	0	34	05/25/2034	1FM
.36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown	8,																		

## STATEMENT AS OF MARCH 31, 2020 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 Value at Disposal Date	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 Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Book/ Adjusted Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.501889-AB-5	LKQ CORP 4.750% 05/15/23		.01/10/2020	Various	.1,593,837	.1,569,000	.1,524,569	.1,549,858	0	.122	0	.122	0	.1,549,981	0	.19,019	.19,019	.36,223	.05/15/2023	3FE	
.576431-HD-9	MASTR 2004-10 444 5.500% 11/25/34		.03/01/2020	Paydown	.764	.764	.672	.705	0	.58	0	.58	0	.764	0	0	0	0	.11/25/2034	1FM	
.608568-AA-2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		.03/15/2020	Call 100,0000	.5,000,000	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	0	0	0	.59,958	.04/15/2020	2FE
.617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		.03/01/2020	Paydown	.2,759,477	.2,814,589	.2,760,019	.2,759,477	0	0	0	0	0	.2,759,477	0	0	0	0	.34,527	.09/15/2047	1FM
.61763K-AY-0	MSBM 2014-C15 ASB 3.654% 04/15/47		.03/01/2020	Paydown	.83,559	.83,559	.86,064	.84,307	0	.748	0	.748	0	.83,559	0	0	0	0	.524	.04/15/2047	1FM
.62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		.03/01/2020	Paydown	.153,729	.149,886	.150,743	.153,729	0	2,986	0	2,986	0	.153,729	0	0	0	0	.853	.07/25/2043	1FM
.631005-BB-0	NARRAGANSET ELECTRIC 4.534% 03/15/20		.03/15/2020	Maturity	.2,800,000	.2,800,000	.3,054,380	.2,807,116	0	(7,116)	0	(7,116)	0	.2,800,000	0	0	0	0	.63,476	.03/15/2020	1FE
.670597-AB-1	NUSTAR LOGISTICS E 4.800% 09/01/20		.01/09/2020	Various	.1,011,250	.1,000,000	.998,070	.999,780	0	.12	0	.12	0	.999,793	0	11,457	11,457	.17,286	.09/01/2020	3FE	
.67087M-AA-4	OPB 2010-OBP A 4.464% 07/15/45		.01/01/2020	Paydown	.1,795,000	.1,795,000	.1,961,178	.1,806,507	0	(11,507)	0	(11,507)	0	.1,795,000	0	0	0	0	.6,950	.07/15/2045	1FM
.69403W-AB-3	PACIFIC BEACON LLC 2.046% 07/15/26		.01/15/2020	Redemption 100,0000	.69,355	.69,355	.58,952	.64,210	0	.5145	0	.5145	0	.69,355	0	0	0	0	.837	.07/15/2026	2FE
.713448-BR-8	PEPSICO INC 3.125% 11/01/20		.03/09/2020	Various	.3,034,050	.3,000,000	.2,784,160	.2,977,775	0	.5,106	0	.5,106	0	.2,982,881	0	.51,169	.51,169	.33,854	.11/01/2020	1FE	
.72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		.03/05/2020	Paydown	.12,500	.12,500	.12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	0	.146	.09/05/2048	2FE
.72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		.03/05/2020	Paydown	.12,500	.12,500	.12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	0	.123	.12/05/2049	2FE
.73019P-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		.03/13/2020	Redemption 100,0000	.34,755	.34,755	.34,755	.34,755	0	0	0	0	0	.34,755	0	0	0	0	.521	.09/13/2027	1
.74337L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		.03/01/2020	Paydown	.77,338	.77,338	.77,786	.77,775	0	(436)	0	(436)	0	.77,338	0	0	0	0	.395	.12/25/2049	1FE
.747525-AS-2	QUALCOMM 2.500% 01/30/23		.03/04/2020	MIZUHO SECURITIES USA	.5,044,500	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	.44,500	.44,500	.46,557	.01/30/2023	1FE	
.756109-AL-8	REALTY INCOME CORP 5.750% 01/15/21		.01/10/2020	Call 103,7780	.3,113,340	.3,000,000	.2,998,200	.2,999,695	0	.60	0	.60	0	.2,999,755	0	.245	.245	.197,194	.01/15/2021	1FE	
.76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		.03/01/2020	Paydown	.77,490	.77,490	.64,462	.73,079	0	.4,411	0	.4,411	0	.77,490	0	0	0	0	.632	.09/25/2034	1FM
.76112B-SII-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		.03/01/2020	Paydown	.55,587	.55,587	.49,768	.53,664	0	.1,923	0	.1,923	0	.55,587	0	0	0	0	.483	.09/25/2034	1FM
.78412P-AP-9	SESI LLC 7.125% 12/15/21		.02/10/2020	Tax Free Exchange	.529,000	.529,000	.529,255	.529,000	0	0	0	0	0	.529,000	0	0	0	0	.7,224	.12/15/2021	5FE
.79549A-YP-2	SBMT 2003-1 A 6.500% 09/25/33		.03/01/2020	Paydown	.11,278	.11,278	.11,053	.11,155	0	.123	0	.123	0	.11,278	0	0	0	0	.123	.09/25/2033	1FE
.808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	STIFEL NICHOLAS	.585,275	.571,000	.571,000	.571,000	0	0	0	0	0	.571,000	0	.14,275	.14,275	.04/01/2028	4FE		
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		.03/01/2020	Paydown	.117,757	.117,757	.115,715	.116,068	0	.1,689	0	.1,689	0	.117,757	0	0	0	0	.624	.07/25/2043	1FM
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		.03/01/2020	Paydown	.75,247	.75,247	.75,059	.75,056	0	.191	0	.191	0	.75,247	0	0	0	0	.360	.01/25/2045	1FM
.81745R-AB-3	SEMT 2013-3 B2 3.514% 03/25/43		.03/01/2020	Paydown	.85,083	.85,083	.87,319	.86,787	0	(1,705)	0	(1,705)	0	.85,083	0	0	0	0	.581	.03/25/2043	1FM
.82280Q-BY-6	SCOT 2015-1 B1 3.801% 08/25/45		.03/01/2020	Paydown	.31,191	.31,191	.32,049	.31,774	0	(583)	0	(583)	0	.31,191	0	0	0	0	.198	.08/25/2045	1FM
.82652Y-AA-2	SFFC 2016-3A 2.430% 10/20/33		.03/20/2020	Paydown	.90,308	.90,308	.90,292	.90,304	0	.4	0	.4	0	.90,308	0	0	0	0	.357	.10/20/2033	1FE
.88194P-AA-5	SMPT 2017-MONT A 1.774% 08/20/30		.01/21/2020	Paydown	.17,429,889	.17,429,889	.17,429,889	.17,429,889	0	0	0	0	0	.17,429,889	0	0	0	0	.39,249	.08/20/2030	1FM
.88775J-AK-8	TECO FINANCE INC 5.150% 03/15/20		.03/15/2020	Various	.1,750,000	.1,750,000	.1,748,685	.1,749,687	0	.313	0	.313	0	.1,750,000	0	0	0	0	.45,063	.03/15/2020	2FE
.88031Q-AB-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		.03/30/2020	Various	.58,610	.58,610	.58,547	.58,583	0	.27	0	.27	0	.58,610	0	0	0	0	.897	.03/30/2024	2FE
.88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		.03/30/2020	Various	.30,802	.30,802	.30,710	.30,772	0	.30	0	.30	0	.30,802	0	0	0	0	.472	.03/30/2023	2FE
.88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/30/47		.03/15/2020	Paydown	.370,865	.370,865	.425,162	.398,034	0	(27,170)	0	(27,170)	0	.370,865	0	0	0	0	.2,539	.06/15/2047	1FE
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		.03/15/2020	Paydown	.20,431	.20,431	.23,418	.22,288	0	(1,857)	0	(1,857)	0	.20,431	0	0	0	0	.186	.07/15/2059	1FE
.887317-AX-3	TIME WARNER INC 4.850% 07/15/45		.01/03/2020	CITIGROUP GLOBAL MKTS	.5,979,082	.5,083,000	.4,872,446	.4,886,413	0	.108	0	.108	0	.4,886,521	0	.1,092,561	.1,092,561	.117,784	.07/15/2045	2FE	
.89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		.03/01/2020	Paydown	.75,088	.75,088	.74,631	.74,678	0	.410	0	.410	0	.75,088	0	0	0	0	.490	.03/25/2058	1FM
.89417E-AG-4	TRAVELERS COS INC 3.900% 11/01/20		.03/09/2020	Various	.5,076,400	.5,000,000	.4,995,500	.4,999,345	0	.122	0	.122	0	.4,999,468	0	.76,932	.76,932	.70,417	.11/01/2020	1FE	
.90349D-AG-6	UBSBB 2012-C3 A3 2.728% 08/10/49		.02/01/2020	Paydown	.69,914	.69,914	.71,661	.69,882	0	.32	0	.32	0	.69,914	0	0	0	0	.204	.08/10/2049	

## STATEMENT AS OF MARCH 31, 2020 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	
										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								
.552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A.....	.02/18/2020	Various .....		.9,838,483	.9,735,000	.9,987,494	.9,752,916	0	(5,465)	0	(5,465)	0	.9,747,452	0	-(12,452)	-(12,452)	.44,816	01/30/2023	4FE	
.91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A.....	.03/12/2020	Various .....		.230,000	.230,000	.230,288	.229,974	0	26	0	26	0	.230,000	0	0	0	.6,712	03/01/2023	4FE	
.C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A.....	.03/03/2020	Redemption 100,0000		.33,136	.33,136	.33,136	.33,136	0	0	0	0	0	.33,136	0	0	0	.896	03/03/2024	1	
.C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	A.....	.03/15/2020	Redemption 100,0000		.83,333	.83,333	.83,333	.83,333	0	0	0	0	0	.83,333	0	0	0	.2,267	03/15/2021	3	
.02364#-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D.....	.03/30/2020	Maturity .....		.1,100,000	.1,100,000	.1,146,211	.1,101,358	0	(1,358)	0	(1,358)	0	.1,100,000	0	0	0	.27,500	03/30/2020	1FE	
.14214Y-BB-8	CARILLION PLC PP 4.850% 01/06/19	D.....	.02/24/2020	PRIVATE PLACEMENT .....		.0	.3,000,000	.0	.0	0	0	0	0	0	.0	.0	0	0	.0	01/06/2019	6*	
.25243Y-BA-6	DIAGEO PLC 2.125% 10/24/24	D.....	.01/07/2020	FIFTH THIRD BANK .....		.2,506,450	.2,500,000	.2,499,275	.2,499,272	0	3	0	3	0	.2,499,275	0	.7,175	.7,175	.14,167	10/24/2024	1FE	
.268317-AD-6	ELECTRICITE DE FRANCE 4.600% 01/27/20	D.....	.01/27/2020	Various .....		.7,000,000	.6,937,420	.6,998,957	.0	1,043	0	1,043	0	.7,000,000	0	0	0	.161,000	01/27/2020	1FE		
.46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D.....	.03/24/2020	JEFFERIES & CO .....		.963,000	.1,200,000	.972,000	.0	55	0	55	0	.972,055	0	(9,055)	(9,055)	.13,608	03/15/2028	3FE		
.F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D.....	.02/15/2020	Redemption 100,0000		.764,362	.764,362	.764,362	.764,362	0	0	0	0	0	.764,362	0	0	0	.19,873	02/15/2022	2	
.G1969#-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D.....	.03/05/2020	Maturity .....		.5,000,000	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	0	0	.13,250	03/05/2020	3	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						162,740,671	163,793,367	161,324,490	154,549,103	0	(69,566)	0	(69,566)	0	160,466,193	0	1,567,120	1,567,120	2,945,469	XXX	XXX	
8399997. Total - Bonds - Part 4						199,361,210	200,526,721	198,074,980	183,771,237	0	(108,469)	0	(108,469)	0	197,199,547	0	1,454,305	1,454,305	3,341,169	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						199,361,210	200,526,721	198,074,980	183,771,237	0	(108,469)	0	(108,469)	0	197,199,547	0	1,454,305	1,454,305	3,341,169	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
.001055-10-2	AFLAC INC .....		.01/16/2020	S. G. COHEN SECURITIES CORP. .....		.11,888,000	.626,689	.351,645	.628,875	(277,230)	0	0	(277,230)	0	.351,645	0	.275,044	.275,044	0			
.494368-10-3	KIMBERLY CLARK .....		.01/16/2020	S. G. COHEN SECURITIES CORP. .....		.1,192,000	.170,340	.148,138	.163,960	(15,822)	0	0	(15,822)	0	.148,138	0	.22,202	.22,202	.1,228			
.594918-10-4	MICROSOFT CORP .....		.03/06/2020	Various .....		.4,695,000	.781,573	.249,977	.740,402	(490,425)	0	0	(490,425)	0	.249,977	0	.531,597	.531,597	.1,642			
.74460D-10-9	PUBLIC STORAGE INC REIT .....		.02/24/2020	S. G. COHEN SECURITIES CORP. .....		.800,000	.180,702	.169,542	.170,368	(826)	0	0	(826)	0	.169,542	0	.11,160	.11,160	.0			
.806857-10-8	SCHLUMBERGER LTD .....		.02/24/2020	S. G. COHEN SECURITIES CORP. .....		.3,770,000	.118,111	.149,284	.151,554	(2,270)	0	0	(2,270)	0	.149,284	0	(31,173)	(31,173)	.1,885			
.H1467J-10-4	CHUBB LTD .....	D.....	.02/24/2020	S. G. COHEN SECURITIES CORP. .....		.3,901,000	.632,141	.519,848	.607,230	(87,382)	0	0	(87,382)	0	.519,848	0	.112,293	.112,293	.2,926			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,509,556	XXX	1,588,434	2,462,389	(873,955)	0	0	(873,955)	0	1,588,434	0	921,123	921,123	7,681	XXX	XXX	
.31339-10-7	FHLB Indianapolis .....		.03/30/2020	PRIVATE PLACEMENT .....		.43,000	.4,300	.3,873	.4,300	(427)	0	0	(427)	0	.3,873	0	.427	.427	.24			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,300	XXX	3,873	4,300	(427)	0	0	(427)	0	3,873	0	.427	.427	24	XXX	XXX	
9799997. Total - Common Stocks - Part 4						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,150	921,150	7,705	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
9799999. Total - Common Stocks						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,150	921,150	7,705	XXX	XXX	
9899999. Total - Preferred and Common Stocks						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,150	921,150	7,705	XXX	XXX	
9999999 - Totals						201,875,066	XXX	199,667,287	186,237,926	(874,382)	(108,469)	0	(982,851)	0	198,791,854	0	2,375,855	2,375,855	3,348,874	XXX	XXX	

## STATEMENT AS OF MARCH 31, 2020 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	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 Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/18/2020	02/15/2022	1,757		202.02		13,668		6,765		6,765	(16,902)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/26/2020	03/27/2023	8,398		193.61		78,211		75,417		75,417	(2,794)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/12/2020	03/14/2022	3,641		190.05		27,265		32,734		32,734	5,469					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/18/2020	02/16/2021	718		202.02		3,988		1,306		1,306	(2,681)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/13/2020	02/14/2022	1,999		202.13		15,554		7,615		7,615	(7,939)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/12/2020	03/12/2021	9,503		190.05		50,387		64,049		64,049	13,661					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/16/2020	03/15/2023	1,055		189.54		9,600		11,544		11,544	1,944					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/26/2020	02/25/2022	2,716		194.79		20,472		17,870		17,870	(2,603)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/13/2020	02/14/2023	2,835		202.13		26,702		15,421		15,421	(11,280)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/13/2020	02/12/2021	5,937		202.13		33,000		10,686		10,686	(22,314)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/16/2020	03/15/2021	475		189.54		2,511		3,338		3,338	827					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/16/2020	03/15/2022	264		189.54		1,970		2,445		2,445	475					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2020	03/26/2021	3,951		193.61		21,344		19,835		19,835	(1,508)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/26/2020	02/27/2023	5,524		194.79		50,464		45,959		45,959	(4,506)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/18/2020	02/15/2023	2,252		202.02		21,203		12,342		12,342	(8,861)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/26/2020	02/26/2021	2,772		194.79		14,904		11,837		11,837	(3,067)					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/12/2020	03/14/2023	8,240		190.05		75,325		87,920		87,920	12,595					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2020	03/25/2022	2,918		193.61		22,261		21,274		21,274	(987)					-	0001
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		77,369		77,369	(50,139)					-	0001	
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		133,703		133,703	(53,295)					-	0001	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/14/2019	04/19/2022	32		186.67	272		356		356	(138)					-	0001	
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		103,873		103,873	(44,365)					-	0001	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/14/2018	05/14/2020	937		193.24	6,806		1,649		1,649	(4,992)					-	0001	
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		35,154		35,154	(25,718)					-	0001	
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		54,229		54,229	(20,566)					-	0001	
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		7,353		7,353	(12,847)					-	0001	
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		49,524		49,524	(27,299)					-	0001	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/16/2019	09/15/2020	1,021		195.92	5,500		2,409		2,409	(4,093)					-	0001	

## STATEMENT AS OF MARCH 31, 2020 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)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/14/2019	08/14/2020	2,520		195.66	13,558				5,367		5,367	(10,431)						0001
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				11,846		11,846	(11,797)						0001
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				69,213		69,213	(33,745)						0001
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				8,230		8,230	(12,757)						0001
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				19,503		19,503	(8,886)						0001
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				247,732		247,732	(101,415)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/26/2018	06/26/2020	910		194.42	6,655				1,839		1,839	(4,224)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	11/27/2019	11/25/2020	7,259		197.55	39,435				18,147		18,147	(25,769)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2019	07/15/2021	1,405		192.22	10,314				9,018		9,018	(5,801)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/13/2019	09/14/2020	9,032		195.30	48,510				23,484		23,484	(37,394)						0001
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				42,017		42,017	(35,529)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/17/2019	06/15/2020	4,669		189.54	24,249				20,965		20,965	(26,941)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	12/16/2019	12/15/2022	1,483		198.91	13,659				9,358		9,358	(4,420)						0001
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				39,486		39,486	(22,012)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/14/2019	08/16/2021	2,089		196.22	15,785				10,071		10,071	(7,459)						0001
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				3,268		3,268	(5,372)						0001
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				59,130		59,130	(45,649)						0001
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				73,546		73,546	(43,215)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/11/2019	07/14/2021	849		192.06	6,227				5,516		5,516	(3,522)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/13/2019	09/14/2022	12,970		195.30	118,038				95,328		95,328	(43,578)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/16/2019	09/15/2021	715		195.92	5,376				3,666		3,666	(2,565)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	01/24/2020	01/27/2022	2,013		200.20		15,475			8,736		8,736	(6,739)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/10/2019	10/14/2021	2,223		195.71	16,748				12,002		12,002	(8,002)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	01/15/2020	01/18/2022	1,341		201.30		10,368			5,244		5,244	(5,124)						0001
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				20,019		20,019	(11,507)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	12/27/2019	12/27/2022	11,951		198.98	110,101				75,889		75,889	(35,494)						0001
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				7,877		7,877	(5,744)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	04/25/2019	04/27/2021	2,633		187.62	18,673				22,407		22,407	(12,691)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/13/2018	06/12/2020	637		191.57	4,587				2,032		2,032	(3,452)						0001

## STATEMENT AS OF MARCH 31, 2020 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)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	03/26/2019	03/25/2022	2,253		188.21	19,292				22,776		22,776	(9,417)						0001
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				21,138		21,138	(17,174)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/13/2019	09/14/2021	3,502		195.30	26,266				18,877		18,877	(12,853)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/13/2019	05/13/2022	12,430		187.21	106,111				135,610		135,610	(52,206)						0001
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				30,459		30,459	(20,843)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	12/12/2019	12/14/2020	8,273		198.73	45,210				18,696		18,696	(27,382)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/10/2019	10/14/2020	7,644		195.71	41,140				20,944		20,944	(30,576)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	11/15/2019	11/15/2021	557		197.43	4,224				2,730		2,730	(1,872)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	01/15/2020	01/17/2023	1,416		201.30					13,224		7,914	7,914						0001
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				2,559		2,559	(7,799)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/13/2017	07/14/2020	778		179.99	6,580				10,104		10,104	(4,745)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/15/2019	08/17/2020	1,019		196.22	5,500				1,967		1,967	(4,087)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/26/2019	09/27/2022	1,709		196.63	15,624				11,722		11,722	(5,519)						0001
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				36,140		36,140	(25,969)						0001
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				149,131		149,131	(66,524)						0001
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				60,496		60,496	(28,546)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	11/15/2019	11/15/2022	1,671		197.43	15,312				11,266		11,266	(5,248)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	04/14/2019	04/15/2020	220		186.67	1,119				1,379		1,379	(1,384)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/22/2019	05/27/2020	3,733		187.50	19,110				21,952		21,952	(22,699)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/25/2019	07/27/2021	368		193.12	2,712				2,235		2,235	(1,471)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/17/2019	06/15/2022	3,561		189.54	31,118				34,651		34,651	(14,138)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	09/26/2019	09/27/2021	915		196.63	6,912				4,522		4,522	(3,195)						0001
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				16,281		16,281	(12,056)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	11/27/2019	11/22/2022	6,333		197.55	58,172				42,808		42,808	(19,758)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/13/2019	05/14/2021	246		187.21	1,743				2,177		2,177	(1,189)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/13/2019	08/13/2021	1,099		195.66	.8,278				5,549		5,549	(4,011)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	03/13/2019	03/14/2022	12,002		185.88	100,841				137,187		137,187	(52,810)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/10/2019	10/14/2022	10,955		195.71	100,125				80,081		80,081	(36,261)						0001
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				3,370		3,370	(13,285)						0001

## STATEMENT AS OF MARCH 31, 2020 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)
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	09/14/2018	09/14/2020	4,513		194.10	32,762			13,946		13,946	(19,903)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	03/27/2018	03/26/2021	3,235		191.06	27,872			20,346		20,346	(14,426)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	05/14/2019	05/15/2020	1,198		187.89	6,143			6,443		6,443	(7,389)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	06/26/2019	06/27/2022	751		191.71	6,653			6,505		6,505	(2,824)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	05/23/2019	05/27/2021	2,512		187.50	17,851			22,030		22,030	(12,007)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	07/11/2019	07/14/2020	1,869		192.06	9,837			6,262		6,262	(9,552)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	11/13/2018	11/13/2020	6,162		186.79	42,932			48,741		48,741	(32,967)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	09/16/2019	09/15/2022	1,991		195.92	18,096			14,094		14,094	(6,589)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	05/25/2018	05/27/2020	2,776		193.41	20,191			5,470		5,470	(14,243)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	09/26/2018	09/25/2020	1,934		194.95	14,100			5,589		5,589	(8,103)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	10/26/2017	10/27/2020	3,328		187.82	29,375			23,560		23,560	(17,570)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	06/26/2019	06/26/2020	2,801		191.71	14,714			9,328		9,328	(14,818)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	01/13/2020	01/13/2023	3,921		201.22		36,610		22,036		22,036	(14,573)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	12/12/2019	12/14/2021	1,011		198.73	.7,718			4,642		4,642	(3,226)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	04/11/2019	04/14/2020	5,111		186.67	26,044			32,095		32,095	(32,197)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	11/13/2019	11/12/2021	1,116		197.16	.8,448			5,579		5,579	(3,783)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	07/25/2019	07/27/2020	9,300		193.12	.49,210			27,993		27,993	(44,640)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	06/26/2017	06/26/2020	1,806		180.46	.15,322			22,599		22,599	(11,056)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	08/15/2019	08/15/2022	6,218		196.22	.56,852			42,403		42,403	(20,518)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	11/14/2019	11/13/2020	5,498		197.16	.29,810			13,745		13,745	(20,068)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	02/13/2019	02/14/2022	12,541		186.19	.105,309			138,828		138,828	(55,682)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	04/12/2018	04/14/2021	812		192.11	.7,036			4,750		4,750	(3,484)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	04/26/2019	04/27/2020	4,658		187.62	.23,860			25,435		25,435	(29,208)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	10/24/2019	10/27/2022	8,466		197.03	.77,562			57,821		57,821	(26,921)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	09/26/2019	09/25/2020	4,653		196.63	.25,163			10,563		10,563	(17,776)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	01/15/2020	01/15/2021	1,490		201.30	.8,250			2,683		2,683	(5,567)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	05/15/2019	05/16/2022	4,364		187.89	.37,392			45,868		45,868	(18,112)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	11/13/2017	11/13/2020	5,062		187.49	.44,603			37,557		37,557	(26,725)						0001
Goldman Sachs Index	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	01/25/2018	01/27/2021	5,016		197.76	.45,037			14,597		14,597	(17,406)						0001

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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 ..... W22LR0WP21HZNBB6K528	12/27/2019	12/27/2021	975		198.98	7,450				4,475		4,475	(3,071)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	11/15/2019	11/16/2020	1,444		197.43	7,838				3,479		3,479	(5,182)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	01/24/2020	01/27/2021	5,360		200.20		29,508			11,684		11,684	(17,823)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	01/14/2019	01/14/2021	2,952		185.28	20,567				27,781		27,781	(15,677)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	12/12/2019	12/14/2022	7,010		198.73	64,635				44,721		44,721	(21,029)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	06/13/2019	06/14/2021	2,982		189.50	21,583				22,868		22,868	(13,477)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	08/26/2019	08/27/2021	2,066		197.50	15,708				9,131		9,131	(7,003)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	03/26/2019	03/26/2021	1,472		188.21	10,471				11,686		11,686	(7,094)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	10/12/2017	10/14/2020	3,741		186.07	32,712				30,710		30,710	(20,685)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	12/27/2019	12/23/2020	4,081		198.98	22,330				9,386		9,386	(13,263)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	06/13/2019	06/12/2020	6,048		189.50	31,400				27,335		27,335	(34,894)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	08/15/2018	08/13/2021	1,586		193.53	13,754				9,485		9,485	(6,233)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	11/14/2019	11/14/2022	9,586		197.16	87,696				65,665		65,665	(30,292)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	06/17/2019	06/15/2021	2,532		189.54	18,336				19,373		19,373	(11,447)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	06/13/2017	06/12/2020	3,806		181.28	32,430				44,495		44,495	(23,370)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	11/27/2019	11/24/2021	1,012		197.55	7,680				5,001		5,001	(3,381)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	04/11/2019	04/14/2021	1,082		186.67	7,636				9,761		9,761	(5,367)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	12/16/2019	12/15/2020	779		198.91	4,263				1,714		1,714	(2,556)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	10/24/2019	10/27/2021	2,299		197.03	17,441				11,404		11,404	(7,863)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	12/16/2019	12/15/2021	427		198.91	3,264				1,936		1,936	(1,350)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	06/27/2018	06/25/2021	1,512		194.42	13,201				7,984		7,984	(5,837)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	02/27/2019	02/26/2021	2,034		185.87	14,251				18,873		18,873	(10,453)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	01/13/2020	01/14/2022	2,152		201.22		16,627			8,457		8,457	(8,170)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	05/14/2019	05/14/2020	7,745		187.21	39,585				46,317		46,317	(47,944)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	01/25/2019	01/27/2022	3,067		185.17	25,617				35,705		35,705	(13,988)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	10/26/2018	10/27/2020	1,191		188.10	8,378				8,205		8,205	(6,252)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	10/24/2019	10/27/2020	4,020		197.03	21,780				9,687		9,687	(14,833)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	11/27/2018	11/25/2020	4,344		186.01	30,219				37,270		37,270	(23,370)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNBB6K528	04/27/2018	04/27/2021	4,493		192.29	38,794				26,375		26,375	(19,051)						0001

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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	12/26/2018	12/22/2020	3,454		184.69	23,989				33,681		33,681	(18,689)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/15/2019	10/17/2022	1,403		196.07	12,760				10,042		10,042	(4,586)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	01/13/2020	01/14/2021	4,582		201.22		25,355			8,294		8,294	(17,061)						0001
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				71,355		71,355	(34,311)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/15/2019	10/15/2021	1,173		196.07	8,832				6,159		6,159	(4,164)						0001
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				48,777		48,777	(32,056)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/26/2019	08/26/2022	876		197.50	8,079				5,580		5,580	(2,777)						0001
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				7,454		7,454	(4,848)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/25/2019	07/27/2022	513		193.12	4,574				4,163		4,163	(1,845)						0001
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				60,239		60,239	(33,156)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/15/2019	05/17/2021	1,756		187.89	12,507				14,806		14,806	(8,378)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	03/13/2019	03/12/2021	3,373		185.88	23,638				31,573		31,573	(17,237)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/26/2019	08/27/2020	1,787		197.50	9,708				3,021		3,021	(6,542)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	11/27/2017	11/27/2020	451		188.44	3,995				3,117		3,117	(2,305)						0001
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				11,350		11,350	(8,541)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2019	07/15/2020	1,197		192.22	6,302				3,913		3,913	(6,066)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/26/2019	06/25/2021	1,518		191.71	11,145				9,973		9,973	(6,421)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/11/2017	05/14/2020	100		179.60	.846				1,335		1,335	(616)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/23/2019	05/26/2022	6,251		187.50	53,443				67,570		67,570	(26,003)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/13/2019	08/12/2022	13,523		195.66	123,304				95,340		95,340	(45,439)						0001
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				4,875		4,875	(10,105)						0001
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				9,759		9,759	(10,680)						0001
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				55,841		55,841	(26,662)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	10/15/2019	10/15/2020	1,479		196.07	.7,975				3,860		3,860	(5,798)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/13/2019	06/14/2022	21,245		189.50	185,599				207,142		207,142	(84,344)						0001
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				64,052		64,052	(28,071)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	01/24/2020	01/27/2023	2,852		200.20					26,552		17,198		17,198		(9,353)			0001
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				29,812		29,812	(11,783)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	04/25/2019	04/27/2022	1,103		187.62	.9,398				11,695		11,695	(4,623)						0001

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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	04/11/2019	04/13/2022	12,257		186.67	103,875			135,929		135,929	(52,582)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	01/25/2019	01/27/2021	1,761		185.17	12,258			16,866		16,866	(9,313)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	07/15/2019	07/15/2022	1,691		192.22	14,983			14,338		14,338	(6,256)						0001
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			34,684		34,684	(13,568)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	07/11/2019	07/14/2022	19,031		192.06	168,496			162,901		162,901	(70,603)						0001
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			412		412	(33,559)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	11/27/2018	11/26/2021	1,785		219.61	22,462			11,460		11,460	(26,900)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	09/16/2019	09/15/2022	173		231.64	2,416			881		881	(1,960)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	09/27/2019	09/27/2022	519		233.05	6,958			2,248		2,248	(5,986)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	12/27/2018	12/24/2020	520		213.61	5,128			2,718		2,718	(9,650)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	06/14/2018	06/14/2021	1,126		222.93	14,433			4,504		4,504	(15,819)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	09/14/2018	09/14/2021	462		227.19	6,111			1,710		1,710	(5,768)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	01/14/2020	01/14/2022	511		237.00		5,566		1,093		1,093	(4,473)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	12/27/2017	12/24/2020	.96		229.43	1,368			127		127	(1,065)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	07/27/2018	07/27/2021	.36		224.37	.455			143		143	(481)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	06/14/2018	06/12/2020	161		222.93	1,706			.57		.57	(2,322)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	02/14/2019	02/12/2021	1,279		221.27	13,273			4,118		4,118	(19,108)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	12/16/2019	12/15/2022	.42		235.56	.570			202		202	(442)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	09/27/2018	09/27/2021	951		223.94	12,461			4,394		4,394	(12,974)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	04/26/2019	04/27/2021	1,340		225.31	14,375			3,927		3,927	(17,599)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	12/13/2019	12/14/2021	.21		234.64	.231			.50		.50	(224)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	04/13/2018	04/14/2021	163		221.04	.2,099			645		645	(2,422)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	01/14/2019	01/14/2022	.637		216.52	.7,935			.5,035		.5,035	(10,185)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	05/14/2019	05/14/2020	1,385		223.10	10,537			125		125	(19,903)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	10/26/2018	10/27/2021	1,128		217.17	14,161			7,908		7,908	(17,983)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	01/25/2019	01/27/2022	.27		218.44	.346			201		201	(422)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	01/15/2020	01/15/2021	358		237.48		2,754		186		186	(2,568)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	10/12/2018	10/14/2021	1,189		218.60	15,236			7,588		7,588	(18,412)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRVTW807	12/13/2019	12/14/2020	1,696		234.64	12,935			763		763	(14,961)						0001

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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	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2020	1,482		.225.31	.11,323				15		.15	-(18,456)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2020	604		.231.64	.4,788				205		.205	-(5,742)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2018	09/25/2020	263		.223.94	.2,844				340		.340	-(3,625)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	139		.230.49	.1,558				400		.400	-(1,569)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2018	06/26/2020	443		.223.53	.4,663				195		.195	-(6,187)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2018	12/27/2021	356		.213.61	.4,279				3,177		.3,177	-(6,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2020	1,085		.228.49	.8,531				217		.217	-(11,787)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2020	212		.217.17	.2,190				678		.678	-(3,669)					-	0001
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				4,553		.4,553	-(19,142)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2021	243		.226.19	.2,640				754		.754	-(3,112)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2022	1,149		.226.19	.15,392				6,793		.6,793	-(14,759)					-	0001
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				4,316		.4,316	-(14,489)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2020	356		.230.27	.2,657				167		.167	-(3,760)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/15/2019	04/15/2020	270		.226.07	.2,056							-(3,144)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2021	219		.228.72	.2,435				612		.612	-(2,591)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	22		.228.01	.302				130		.130	-(270)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/25/2021	119		.227.44	.1,307				350		.350	-(1,463)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/25/2018	05/27/2021	1,910		.221.49	.24,407				8,136		.8,136	-(27,940)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2020	233		.235.56	.1,788				121		.121	-(1,936)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2018	02/26/2021	2,149		.221.55	.28,988				7,283		.7,283	-(31,626)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/15/2019	08/17/2020	965		.227.94	.7,568				386		.386	-(11,013)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	581		.232.48	.7,736				2,729		.2,729	-(6,806)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2018	04/27/2020	669		.221.14	.7,045				.47		.47	-(10,527)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/26/2018	01/27/2021	.34		.233.45	.495				.36		.36	-(326)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2019	03/14/2022	309		.223.52	.3,968				1,865		.1,865	-(4,223)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2018	04/27/2021	1,587		.221.14	.20,393				6,476		.6,476	-(23,507)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2018	03/26/2021	674		.219.69	.8,762				2,829		.2,829	-(10,415)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	.87		.230.27	.924				237		.237	-(1,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2021	170		.235.56	.1,844				435		.435	-(1,668)					-	0001

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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	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	248		237.56	2,714			494		494	(2,382)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2019	12/24/2020	627		237.56	4,798			220		220	(4,817)						0001
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			1,011		1,011	(19,229)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	103		232.48	1,109			260		260	(1,148)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2021	2,886		233.89		22,005		2,020		2,020	(19,985)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2020	1,115		230.49	8,789			457		457	(11,284)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2020	372		228.72	2,924			.71		.71	(3,980)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2021	681		229.23	7,660			1,912		1,912	(7,949)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021	22		228.01	244			.72		.72	(267)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2021	9		223.52	.96			.32		.32	(124)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2020	810		218.62	.8,213			2,680		2,680	(13,253)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2020	01/18/2022	168		237.48		1,836		409		409	(1,427)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2019	10/17/2022	43		230.42	.573			242		242	(507)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2018	11/27/2020	223		219.61	2,318			640		640	(3,554)						0001
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			8,541		8,541	(19,052)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2022	318		223.52	4,168			2,090		2,090	(4,326)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2018	05/14/2021	1,193		221.23	15,206			5,000		5,000	(17,602)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2019	10/15/2021	152		230.42	1,617			469		469	(1,729)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2021	360		216.52	3,674			1,560		1,560	(6,196)						0001
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			3,728		3,728	(22,328)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	52		230.27	.689			263		263	(640)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	93		237.00		1,252		378		378	(874)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/26/2020	229		227.44	.1,778			.39		.39	(2,613)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/25/2018	05/27/2020	867		221.49	.9,120			277		277	(13,393)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2018	08/27/2020	211		227.62	.2,285			120		120	(2,442)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2020	833		229.23	.6,590			200		200	(8,765)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2020	265		226.19	.2,034			.37		.37	(3,234)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/15/2019	08/15/2022	614		227.94	.8,470			3,581		3,581	(7,579)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/12/2018	01/14/2021	157		229.43	.2,218			224		224	(1,753)						0001

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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	ZBUT11V806EZRV/TW/T807	05/15/2019	05/16/2022	6,345		.223.81	.83,496			.40,542		.40,542	(.85,907)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2021	2,156		.237.00	.16,556			.927		.927	(.15,629)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2020	1,322		.232.23	.9,947			.542		.542	(.12,744)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2018	05/14/2020	.45		.221.23	.474			.9		.9	(.708)							0001
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			.445		.445	(.13,772)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	237		.227.44	.3,224			.1,346		.1,346	(.12,963)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2018	06/25/2021	702		.223.53	.8,980			.2,795		.2,795	(.9,700)							0001
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			.10,932		.10,932	(.38,560)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/13/2018	04/14/2020	167		.221.04	.1,769			.2		.2	(.2,638)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2019	05/15/2020	469		.223.81	.3,581			.33		.33	(.6,470)							0001
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			.5,135		.5,135	(.18,527)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/13/2021	322		.226.77	.3,562			.1,104		.1,104	(.4,063)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	115		.234.50	.1,239			.261		.261	(.1,208)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2020	.75		.228.01	.585			.37		.37	(.854)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2021	194		.231.64	.2,192			.517		.517	(.2,119)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2018	02/12/2021	.77		.220.90	.1,027			.262		.262	(.1,157)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	107		.233.05	.1,155			.233		.233	(.1,159)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	299		.237.56	.4,047			.1,166		.1,166	(.1,132)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2019	03/26/2021	357		.224.38	.3,776			.1,027		.1,027	(.4,820)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	217		.234.64	.2,912			.954		.954	(.2,434)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2018	03/12/2021	956		.221.69	.12,953			.3,347		.3,347	(.14,000)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2021	321		.233.47	.3,458			.874		.874	(.3,347)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2019	05/17/2021	.67		.223.81	.719			.228		.228	(.922)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	475		.233.89	.5,150			.1,281		.1,281	(.3,869)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2022	128		.226.60	.1,679			.690		.690	(.1,629)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2020	1,436		.223.52	.10,914			.244		.244	(.20,235)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	271		.232.23	.2,917			.670		.670	(.3,030)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/15/2019	11/16/2020	471		.233.47	.3,564			.245		.245	(.4,250)							0001
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			.9,996		.9,996	(.22,402)							0001

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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	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2021	429		226.13	4,656			1,334		1,334	(15,504)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/15/2019	08/16/2021	1,053		227.94	11,736			3,348		3,348	(12,824)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2019	09/25/2020	1,051		233.05	7,889			263		263	(9,430)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2020	01/17/2023	168		237.48		2,272		761		761	(1,511)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/12/2018	10/14/2020	782		218.60	8,294			2,034		2,034	(13,032)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2022	459		228.72	6,300			2,497		2,497	(15,564)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2019	10/15/2020	477		230.42	3,564			277		277	(4,946)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2022	107		233.47	1,430			540		540	(11,168)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2019	03/12/2021	9		223.52	94			26		26	(125)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	421		230.49	5,849			2,264		2,264	(4,903)						0001
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						(14,656)						0001
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			10,666		10,666	(25,684)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	200		234.50	2,674			870		870	(2,249)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2019	11/13/2020	1,342		232.48	10,109			617		617	(12,924)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2019	02/14/2022	131		221.27	1,665			851		851	(1,890)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	1,283		226.77	17,547			7,892		7,892	(16,246)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2019	11/27/2020	1,804		234.50	13,663			722		722	(15,838)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2018	07/27/2020	227		224.37	2,397			145		145	(3,059)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2022	411		226.13	5,506			2,439		2,439	(5,285)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2019	08/14/2020	1,305		226.77	10,153			840		840	(15,833)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2020	02/25/2022	772		222.85		7,964		4,176		4,176	(3,788)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/18/2020	02/15/2022	551		235.93		6,006		1,565		1,565	(4,441)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/16/2020	03/15/2021	331		211.75		2,205		2,225		2,225	20						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2020	03/25/2022	2,562		211.59		25,095		25,180		25,180	.86						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2020	02/26/2021	893		222.85		6,448		2,241		2,241	(4,206)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2020	02/12/2021	1,383		235.75		10,562		857		857	(9,705)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2022	458		235.75		4,990		1,132		1,132	(3,858)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/18/2020	02/15/2023	657		235.93		8,866		3,285		3,285	(5,581)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2022	694		211.87		6,674		6,647		6,647	(27)						0001

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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	ZBUT11V806EZRVTW07	02/27/2020	02/27/2023	359		222.85		4,592		2,832		2,832	(1,760)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/13/2020	03/12/2021	1,586		211.87		10,651		9,943		9,943	(708)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/27/2020	03/26/2021	449		211.59		2,974		2,936		2,936	(37)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/13/2020	03/14/2023	415		211.87		5,051		5,051		5,051	(1)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/16/2020	03/15/2023	1,677		211.75		20,093		21,677		21,677	1,584							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/16/2020	03/15/2022	118		211.75		1,135		1,207		1,207	.72							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	03/27/2020	03/27/2023	1,493		211.59		18,233		18,489		18,489	256							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTW07	02/18/2020	02/16/2021	1,653		235.93		12,675		1,273		1,273	(11,402)							0001
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		1,784		1,784	(240,109)							0001
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		19,962		19,962	(21,739)							0001
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					(9,545)							0001
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					(9,674)							0001
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		115		115	(24,714)							0001
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					(6,145)							0001
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		265,123		265,123	(511,477)							0001
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		144		144	(46,409)							0001
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					(3,614)							0001
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		35,663		35,663	(4,270,878)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	.81		2,939.88		.8,163		.87		.87	(12,686)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/26/2019	04/27/2020	463		2,939.88		84,048		3,733		3,733	(147,199)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	475		2,834.41		.89,240		17,841		17,841	(183,897)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/14/2019	05/14/2020	182		2,834.41		20,692		22,807		22,807	(24,261)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	1,315		2,850.96		.48,750					(19,485)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	11,821		2,850.96		2,177,149		394,947		394,947	(4,457,832)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	172		2,922.23		24,451		3,324		3,324	(56,583)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	.279		2,850.96		.14,151					(9,297)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	1,386		2,850.96		.48,585					(17,040)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	.46		2,893.72		.7,228		1,126		1,126	(15,851)							0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/15/2019	05/15/2020	4,637		2,850.96		.508,970		405,952		405,952	(745,008)							0001

## STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	628 .....	2,850.96 .....	33,294 .....							(23,003) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	161 .....	2,826.06 .....	18,337 .....						10,863 .....	10,863 .....	(37,654) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	182 .....	2,826.06 .....	34,078 .....						9,481 .....	9,481 .....	(69,775) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	06/14/2019 .....	06/12/2020 .....	230 .....	2,886.98 .....	24,966 .....						12,376 .....	12,376 .....	(41,863) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	06/14/2019 .....	06/12/2020 .....	554 .....	2,886.98 .....	99,840 .....						24,457 .....	24,457 .....	(189,651) .....				0001 .....	
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 .....								(15,509) .....				0001 .....	
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 .....								(10,839) .....				0001 .....	
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 .....						242 .....	242 .....	(2,186) .....				0001 .....	
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 .....						428,397 .....	428,397 .....	(3,183,413) .....				0001 .....	
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 .....								(19,070) .....				0001 .....	
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 .....								(7,003) .....				0001 .....	
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 .....						5,157 .....	5,157 .....	(53,494) .....				0001 .....	
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 .....						126,747 .....	126,747 .....	(673,614) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/27/2019 .....	06/26/2020 .....	50 .....	2,924.92 .....	5,525 .....						409 .....	409 .....	(10,965) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/27/2019 .....	06/26/2020 .....	161 .....	2,924.92 .....	29,610 .....						6,453 .....	6,453 .....	(51,223) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	75 .....	3,013.77 .....	7,752 .....						263 .....	263 .....	(10,303) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	561 .....	3,013.77 .....	99,600 .....						13,573 .....	13,573 .....	(149,284) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	45 .....	3,059.51 .....	6,696 .....						717 .....	717 .....	(10,739) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	3,314 .....	3,014.30 .....	338,661 .....						4,420 .....	4,420 .....	(476,735) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	9,828 .....	3,014.30 .....	1,733,063 .....						236,674 .....	236,674 .....	(2,629,289) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	433 .....	3,014.30 .....	26,883 .....								(7,454) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	1,065 .....	3,014.30 .....	42,693 .....								(4,556) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	960 .....	3,014.30 .....	40,820 .....								(5,057) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	207 .....	3,014.30 .....	9,313 .....								(1,321) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	143 .....	3,089.66 .....	18,877 .....						1,550 .....	1,550 .....	(31,626) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/26/2019 .....	07/27/2020 .....	187 .....	3,025.86 .....	34,469 .....						5,004 .....	5,004 .....	(48,783) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	07/26/2019 .....	07/27/2020 .....	29 .....	3,025.86 .....	3,062 .....						24 .....	24 .....	(4,525) .....				0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	08/14/2019 .....	08/14/2020 .....	185 .....	2,840.60 .....	23,520 .....						12,742 .....	12,742 .....	(48,86					

## STATEMENT AS OF MARCH 31, 2020 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 .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	3,766 .....	2,847.60 .....	491,205 .....			193,323 .....		193,323 .....	(1,052,630) .....						0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	1,401 .....	2,847.60 .....	39,102 .....							(41,067) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	304 .....	2,847.60 .....	9,775 .....							(10,619) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	529 .....	2,847.60 .....	20,619 .....							(23,393) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	67 .....	2,890.31 .....	11,761 .....			4,988 .....		4,988 .....	(21,917) .....						0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	237 .....	2,918.79 .....	38,138 .....			15,359 .....		15,359 .....	(74,587) .....						0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	1,398 .....	2,847.60 .....	36,218 .....							(37,256) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/15/2019 .....	08/17/2020 .....	10,237 .....	2,847.60 .....	2,057,990 .....			932,534 .....		932,534 .....	(3,551,066) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFNFB8B653 .....	08/27/2019 .....	08/27/2020 .....	16 .....	2,869.16 .....	2,700 .....			466 .....		466 .....	(4,700) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFNFB8B653 .....	08/27/2019 .....	08/27/2020 .....	164 .....	2,869.16 .....	29,140 .....			14,355 .....		14,355 .....	(54,894) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	674 .....	3,007.39 .....	129,792 .....			31,228 .....		31,228 .....	(182,467) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	198 .....	3,007.39 .....	22,052 .....			2,004 .....		2,004 .....	(38,584) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	208 .....	3,072.91 .....	31,500 .....			6,755 .....		6,755 .....	(49,019) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	72 .....	3,042.93 .....	12,062 .....			2,796 .....		2,796 .....	(18,012) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	1,012 .....	2,997.96 .....	39,759 .....							(25,601) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	2,582 .....	2,997.96 .....	85,140 .....							(48,936) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	4,717 .....	2,997.96 .....	542,976 .....			38,366 .....		38,366 .....	(986,197) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	1,468 .....	2,997.96 .....	51,480 .....							(30,754) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	12,677 .....	2,997.96 .....	2,474,126 .....			657,311 .....		657,311 .....	(3,462,055) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	384 .....	2,961.79 .....	80,115 .....			25,298 .....		25,298 .....	(112,072) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	106 .....	2,961.79 .....	13,671 .....			1,279 .....		1,279 .....	(27,170) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	248 .....	2,966.15 .....	28,483 .....			5,464 .....		5,464 .....	(60,730) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	751 .....	2,966.15 .....	148,674 .....			51,596 .....		51,596 .....	(217,100) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	10/15/2019 .....	10/15/2020 .....	653 .....	2,995.68 .....	23,656 .....							(15,013) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	10/15/2019 .....	10/15/2020 .....	157 .....	3,070.57 .....	23,124 .....			6,443 .....		6,443 .....	(37,367) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	10/15/2019 .....	10/15/2020 .....	1,459 .....	2,995.68 .....	48,944 .....							(30,626) .....					0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	10/15/2019 .....	10/15/2020 .....	3,966 .....	2,995.68 .....	432,432 .....			44,778 .....		44,778 .....	(922,410) .....					0001 .....		
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	10/15/2019 .....	10/15/2020 .....	10,719 .....	2,995.68 .....	2,053,756 .....			660,558 .....		660,558 .....								

## STATEMENT AS OF MARCH 31, 2020 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	Barclays	5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	.93	3,040.62	15,372			4,500		4,500	(23,685)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFN3BB653	10/25/2019	10/27/2020	478	3,022.55	89,590			27,269		27,269	(125,895)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQJHN3JPFGFN3BB653	10/25/2019	10/27/2020	.58	3,022.55	10,560			428		428	(13,093)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	425	3,096.63	85,475			17,840		17,840	(97,268)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	.78	3,096.63	8,797			417		417	(13,604)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,165	3,120.46	346,613			8,503		8,503	(519,988)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	9,262	3,120.46	1,855,508			356,755		356,755	(2,005,792)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,312	3,120.46	45,045												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,165	3,120.46	42,530												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	212	3,198.47	32,604			5,567		5,567	(37,897)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	425	3,120.46	16,298												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	.21	3,167.27	3,582			637		637	(4,018)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/27/2019	11/27/2020	337	3,153.63	68,032			12,135		12,135	(68,395)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/27/2019	11/27/2020	.34	3,153.63	3,873			.63		.63	(4,928)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	438	3,168.80	87,104			16,252		16,252	(86,376)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	246	3,168.80	27,612			881		881	(34,488)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	8,897	3,191.45	1,734,935			303,692		303,692	(1,654,408)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,184	3,191.45	44,982												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,172	3,191.45	47,124												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	.52	3,239.32	8,580			1,392		1,392	(8,463)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	376	3,191.45	15,960												0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	169	3,271.24	25,002			3,820		3,820	(25,184)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/16/2019	12/15/2020	3,176	3,191.45	343,577			.5,190		.5,190	(434,485)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/27/2019	12/24/2020	507	3,240.02	101,045			14,721		14,721	(83,842)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/27/2019	12/24/2020	124	3,240.02	14,311			148		148	(12,777)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	.94	3,283.15		10,027		148		148	(9,879)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	479	3,283.15		91,686		12,206		12,206	(79,479)						0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/15/2020	01/15/2021	1,228	3,289.29		47,268											0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/15/2020	01/15/2021	556	3,289.29		24,156											0001	

## STATEMENT AS OF MARCH 31, 2020 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 .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	4,309 .....	3,289.29 .....	460,688 .....	2,718 .....	2,718 .....	(457,969) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	9,525 .....	3,289.29 .....	1,798,399 .....	240,326 .....	240,326 .....	(1,558,073) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	1,969 .....	3,289.29 .....	80,938 .....			(80,938) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	226 .....	3,371.52 .....	31,812 .....	3,730 .....	3,730 .....	(28,082) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	12 .....	3,338.63 .....	1,936 .....	236 .....	236 .....	(1,700) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4P0UHN3JPFGFNFB653 .....	01/27/2020 .....	01/27/2021 .....	341 .....	3,243.63 .....	68,510 .....	11,191 .....	11,191 .....	(57,319) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4P0UHN3JPFGFNFB653 .....	01/27/2020 .....	01/27/2021 .....	68 .....	3,243.63 .....	13,140 .....	160 .....	160 .....	(12,980) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	663 .....	3,380.16 .....	130,682 .....	12,174 .....	12,174 .....	(118,508) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	165 .....	3,380.16 .....	18,309 .....	145 .....	145 .....	(18,164) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	147 .....	3,454.55 .....	21,731 .....	2,085 .....	2,085 .....	(19,646) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	8,209 .....	3,370.29 .....	1,612,870 .....	159,843 .....	159,843 .....	(1,453,026) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	475 .....	3,370.29 .....	20,800 .....			(20,800) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	1,197 .....	3,370.29 .....	49,631 .....			(49,631) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	941 .....	3,370.29 .....	36,772 .....			(36,772) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	3,528 .....	3,370.29 .....	394,748 .....	1,032 .....	1,032 .....	(393,716) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	40 .....	3,420.84 .....	6,669 .....	647 .....	647 .....	(6,022) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	328 .....	2,978.76 .....	71,541 .....	32,913 .....	32,913 .....	(38,627) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	17 .....	2,978.76 .....	2,683 .....	534 .....	534 .....	(2,149) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	217 .....	2,711.02 .....	58,606 .....	29,184 .....	29,184 .....	(29,422) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	1,302 .....	2,711.02 .....	444,392 .....	280,056 .....	280,056 .....	(164,336) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	1,781 .....	2,386.13 .....	37,400 .....	18,265 .....	18,265 .....	(19,135) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	107 .....	2,445.78 .....	27,719 .....	39,286 .....	39,286 .....	11,567 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	4,887 .....	2,386.13 .....	1,343,232 .....	1,413,890 .....	1,413,890 .....	70,658 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	1,980 .....	2,386.13 .....	43,943 .....	22,307 .....	22,307 .....	(21,636) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	92 .....	2,421.92 .....	24,992 .....	35,286 .....	35,286 .....	10,294 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	12,223 .....	2,386.13 .....	3,558,130 .....	4,959,653 .....	4,959,653 .....	1,401,523 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	763 .....	2,386.13 .....	17,836 .....	9,406 .....	9,406 .....	(8,430) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	250 .....															

## STATEMENT AS OF MARCH 31, 2020 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)		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									31,004,862	11,511,497	0	18,656,778	XXX	18,656,778	(45,690,071)	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other									31,004,862	11,511,497	0	18,656,778	XXX	18,656,778	(45,690,071)	0	0	0	0	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186 .....	Premier Oil .....	N/A .....	US - Chicago Board	213800QKYDSBDFTH2K71 .....	07/28/2017	05/31/2022	306,070		42.75	128,060			176,820		176,820									
TIDEWATER INC Tidewater Warrant 88642R133 .....	Tidewater .....	N/A .....	US - Chicago Board	549300U0MTB7PD2UT305 .....	01/31/2018	07/31/2042	2,495						848		848	848								
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									128,060	0	0	177,668	XXX	177,668	848	0	0	0	0	0	0	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other									128,060	0	0	177,668	XXX	177,668	848	0	0	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants									31,132,922	11,511,497	0	18,834,446	XXX	18,834,446	(45,689,223)	0	0	0	0	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options									31,132,922	11,511,497	0	18,834,446	XXX	18,834,446	(45,689,223)	0	0	0	0	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
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)			(5)	(5)	6,616							-	0001
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)					4,411							-	0001
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)			(42)	(42)	34,908							-	0001
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)			(5)	(5)	2,265							-	0001
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)			(45)	(45)	24,788							-	0001
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)			(227)	(227)	116,817							-	0001
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index..	Barclays .....	G5GSEF7VJP5170UK5573 .....	04/12/2019	04/14/2020	131		3,001.90	(6,285)			(57)	(57)	8,580							-	0001
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)			(469)	(469)	138,769							-	0001
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)					25,672							-	0001
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)			(135)	(135)	120,824							-	0001
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)			(4,477)	(4,477)	1,635,902							-	0001
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	(9,963)			(1,898)	(1,898)	15,054							-	0001
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)			(129)	(129)	58,299							-	0001
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)			(182)	(182)	171,119							-	0001
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)			(424)	(424)	91,332							-	0001
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index..	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019	04/15/2020	232		2,963.69	(14,648)			(1,037)	(1,037)	23,642							-	0001
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index..	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019	04/15/2020	1,155		2,956.43	(166,408)			(1,514)	(1,514)	352,270							-	0001
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index..	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019	04/15/2020	162		3,014.54	(18,142)			(73)	(73)	41,476							-	0001

## STATEMENT AS OF MARCH 31, 2020 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)	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019 .....	04/15/2020 .....	3,808 .....	2,978.22 .....	(501,245) .....			(3,397) .....		(3,397) .....	1,092,561 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019 .....	04/15/2020 .....	399 .....	3,015.99 .....	(44,544) .....			(177) .....		(177) .....	101,938 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019 .....	04/15/2020 .....	79 .....	2,968.05 .....	(10,879) .....			(85) .....		(85) .....	23,447 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	04/15/2019 .....	04/15/2020 .....	146 .....	3,014.54 .....	(5,950) .....												0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	119 .....	3,086.87 .....	(11,410) .....			(125) .....		(125) .....	24,084 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	47 .....	3,042.78 .....	(2,042) .....												0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	34 .....	3,079.52 .....	(1,030) .....												0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	97 .....	3,035.43 .....	(11,786) .....			(225) .....		(225) .....	23,399 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	89 .....	3,057.48 .....	(9,851) .....			(147) .....		(147) .....	20,100 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	04/26/2019 .....	04/27/2020 .....	158 .....	3,072.17 .....	(16,240) .....			(208) .....		(208) .....	33,755 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	183 .....	2,919.44 .....	(24,653) .....			(3,430) .....		(3,430) .....	80,463 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	76 .....	2,933.61 .....	(4,342) .....			(2,285) .....		(2,285) .....	10,028 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	51 .....	2,947.79 .....	(6,077) .....			(742) .....		(742) .....	15,792 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	61 .....	2,976.13 .....	(6,436) .....			(682) .....		(682) .....	17,680 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	14 .....	2,969.04 .....	(615) .....			(131) .....		(131) .....	1,726 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	180 .....	2,926.53 .....	(23,511) .....			(3,226) .....		(3,226) .....	58,564 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/14/2019 .....	05/14/2020 .....	91 .....	2,926.53 .....	(5,517) .....			(3,270) .....		(3,270) .....	12,123 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	947 .....	2,939.34 .....	(124,200) .....			(16,032) .....		(16,032) .....	300,029 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	337 .....	2,957.87 .....	(40,896) .....			(4,921) .....		(4,921) .....	101,569 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	1,847 .....	2,936.49 .....	(13,198) .....			(26,154) .....		(26,154) .....	277,440 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	860 .....	2,965.00 .....	(101,268) .....			(11,632) .....		(11,632) .....	255,737 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	800 .....	2,893.72 .....	(125,400) .....			(19,751) .....		(19,751) .....	277,990 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	5,147 .....	2,929.36 .....	(702,933) .....			(95,330) .....		(95,330) .....	1,662,069 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	46 .....	2,910.83 .....	(6,708) .....			(970) .....		(970) .....	15,330 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	3,736 .....	2,922.23 .....	(525,045) .....			(72,249) .....		(72,249) .....	1,229,818 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	566 .....	2,950.74 .....	(31,008) .....			(4,544) .....		(4,544) .....	80,853 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	1,496 .....	2,929.36 .....	(96,816) .....			(27,226) .....		(27,226) .....	228,932 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	198 .....	2,893.72 .....	(16,442) .....			(9,1										

## STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	167 .....	2,900.85 .....	(25,460) .....			(3,854) .....		(3,854) .....	(3,854) .....	57,234 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/15/2019 .....	05/15/2020 .....	419 .....	2,943.62 .....	(24,378) .....			(4,546) .....		(4,546) .....	(4,546) .....	61,467 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	129 .....	2,924.97 .....	(7,373) .....			(787) .....		(787) .....	(787) .....	25,592 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	9 .....	2,910.84 .....	(1,178) .....			(259) .....		(259) .....	(259) .....	2,944 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	.77 .....	2,917.91 .....	(10,030) .....			(2,117) .....		(2,117) .....	(2,117) .....	25,390 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	.51 .....	2,939.10 .....	(5,992) .....			(1,193) .....		(1,193) .....	(1,193) .....	15,869 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	.45 .....	2,967.36 .....	(4,674) .....			(805) .....		(805) .....	(805) .....	13,248 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	05/24/2019 .....	05/27/2020 .....	.32 .....	2,960.30 .....	(1,359) .....			(40) .....		(40) .....	(40) .....	5,386 .....					0001 .....	
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) .....			(414) .....		(414) .....	(414) .....	10,120 .....					0001 .....	
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) .....			(2,964) .....		(2,964) .....	(2,964) .....	40,864 .....					0001 .....	
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) .....			(945) .....		(945) .....	(945) .....	19,366 .....					0001 .....	
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) .....			(7,577) .....		(7,577) .....	(7,577) .....	97,703 .....					0001 .....	
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) .....			(348) .....		(348) .....	(348) .....	7,006 .....					0001 .....	
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) .....			(832) .....		(832) .....	(832) .....	12,888 .....					0001 .....	
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) .....			(47) .....		(47) .....	(47) .....	2,164 .....					0001 .....	
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) .....			(9,096) .....		(9,096) .....	(9,096) .....	108,448 .....					0001 .....	
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) .....			(3,657) .....		(3,657) .....	(3,657) .....	106,623 .....					0001 .....	
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) .....			(218) .....		(218) .....	(218) .....	2,116 .....					0001 .....	
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) .....			(304) .....		(304) .....	(304) .....	36,441 .....					0001 .....	
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) .....			(76,267) .....		(76,267) .....	(76,267) .....	791,103 .....					0001 .....	
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) .....			(4,256) .....		(4,256) .....	(4,256) .....	40,575 .....					0001 .....	
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) .....			(8,391) .....		(8,391) .....	(8,391) .....	305,927 .....					0001 .....	
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 .....	(9,375) .....			(1,380) .....		(1,380) .....	(1,380) .....	22,764 .....					0001 .....	
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) .....			(454) .....		(454) .....	(454) .....	20,164 .....					0001 .....	
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) .....			(121,111) .....		(121,111) .....	(121,111) .....	1,333,202 .....					0001 .....	
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) .....			(33,491) .....		(33,491) .....	(33,491) .....	302,212 .....					0001 .....	
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) .....			(4,630) .....		(4,630) .....	(4,630) .....	59,446 .....</						

## STATEMENT AS OF MARCH 31, 2020 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)	
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) .....				(671) .....		(671) .....	11,782 .....						0001 .....
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) .....				(897) .....		(897) .....	15,368 .....						0001 .....
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) .....							1,111 .....						0001 .....
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) .....				(9) .....		(9) .....	5,286 .....						0001 .....
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) .....				(539) .....		(539) .....	8,286 .....						0001 .....
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) .....				(244) .....		(244) .....	5,192 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.235 .....	3,134.32 .....	(25,028) .....				(1,811) .....		(1,811) .....	45,255 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.41 .....	3,119.25 .....	(1,860) .....				(3) .....		(3) .....	2,589 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.34 .....	3,111.72 .....	(1,632) .....				(3) .....		(3) .....	2,271 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.187 .....	3,104.18 .....	(22,883) .....				(1,785) .....		(1,785) .....	39,864 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.43 .....	3,149.39 .....	(4,310) .....				(302) .....		(302) .....	7,927 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/12/2019 .....	07/14/2020 .....	.95 .....	3,111.72 .....	(11,211) .....				(855) .....		(855) .....	19,595 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.1,423 .....	3,103.22 .....	(75,075) .....				(17) .....		(17) .....	110,601 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.294 .....	3,094.18 .....	(37,613) .....				(3,108) .....		(3,108) .....	64,361 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.391 .....	3,059.51 .....	(57,702) .....				(6,270) .....		(6,270) .....	93,858 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.1,266 .....	3,097.19 .....	(69,815) .....				(27) .....		(27) .....	104,016 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.45 .....	3,082.12 .....	(6,035) .....				(550) .....		(550) .....	10,173 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.1,226 .....	3,112.26 .....	(145,214) .....				(10,711) .....		(10,711) .....	254,920 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.3,961 .....	3,095.69 .....	(503,868) .....				(41,567) .....		(41,567) .....	865,050 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.88 .....	3,059.51 .....	(6,493) .....				(18) .....		(18) .....	9,558 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.498 .....	3,067.05 .....	(71,250) .....				(7,143) .....		(7,143) .....	117,751 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.143 .....	3,119.80 .....	(16,340) .....				(1,183) .....		(1,183) .....	28,774 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.3,459 .....	3,089.66 .....	(451,403) .....				(37,577) .....		(37,577) .....	766,775 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.113 .....	3,074.59 .....	(7,446) .....				(10) .....		(10) .....	11,009 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/15/2019 .....	07/15/2020 .....	.425 .....	3,127.34 .....	(18,176) .....				(1) .....		(1) .....	26,785 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/26/2019 .....	07/27/2020 .....	.115 .....	3,146.89 .....	(12,527) .....				(1,116) .....		(1,116) .....	21,442 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/26/2019 .....	07/27/2020 .....	.20 .....	3,139.33 .....	(2,244) .....				(204) .....		(204) .....	3,825 .....						0001 .....
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/26/2019 ..																	

STATEMENT AS OF MARCH 31, 2020 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		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													Code	Fair Value								
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	111	2,954.22	(14,444)			(5,583)	(5,583)	32,976						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	89	2,932.92	(6,452)			(2,221)	(2,221)	19,771						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	198	2,989.73	(22,368)			(8,189)	(8,189)	55,260						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	44	2,940.02	(3,062)			(995)	(995)	9,682						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	72	2,932.92	(10,159)			(4,159)	(4,159)	22,102						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	299	2,925.82	(43,333)			(18,237)	(18,237)	92,962						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	51	2,975.53	(2,716)			(689)	(689)	10,048						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	67	2,910.25	(10,811)			(4,443)	(4,443)	21,283						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	316	2,924.49	(48,870)			(19,536)	(19,536)	98,528						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	3,485	2,918.79	(549,845)			(225,838)	(225,838)	1,096,709						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	4,147	2,925.91	(638,921)			(255,167)	(255,167)	1,289,878						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	699	2,940.15	(53,730)			(10,823)	(10,823)	159,775						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	1,673	2,928.76	(137,709)			(31,034)	(31,034)	395,078						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	1,287	2,925.91	(107,751)			(24,773)	(24,773)	306,271						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	237	2,954.39	(33,008)			(12,463)	(12,463)	70,650						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	887	2,897.43	(150,238)			(63,177)	(63,177)	288,381						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	1,017	2,933.03	(152,567)			(61,104)	(61,104)	312,497						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	44	2,904.55	(4,150)			(1,153)	(1,153)	11,015						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	385	2,890.31	(66,686)			(28,745)	(28,745)	126,314						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	08/15/2019	08/17/2020	63	2,890.31	(6,462)			(1,995)	(1,995)	16,367						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	50	2,962.41	(6,077)			(2,756)	(2,756)	14,706						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	6	3,005.45	(542)			(20)	(20)	1,124						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	10	2,969.58	(1,146)			(73)	(73)	2,320						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	83	3,019.79	(3,017)			(1,240)	(1,240)	8,650						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	81	2,976.75	(9,187)			(4,101)	(4,101)	23,090						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	32	3,165.28	(3,240)			(546)	(546)	5,832						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	11	3,135.20	(470)			(10)	(10)	1,107						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	85	3,120.17	(10,650)			(1,931)	(1,931)	17,936						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	271	3,097.61	(37,210)			(6,873)	(6,873)	60,580						-	0001

E06.20

## STATEMENT AS OF MARCH 31, 2020 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)	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	8 .....	3,157.76 .....	(883) .....			(152) .....		(152) .....	1,578 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	123 .....	3,112.65 .....	(6,531) .....			(173) .....		(173) .....	14,606 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	278 .....	3,105.13 .....	(36,951) .....			(6,830) .....		(6,830) .....	61,058 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	54 .....	3,105.13 .....	(3,064) .....			(87) .....		(87) .....	6,782 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/13/2019 .....	09/14/2020 .....	11 .....	3,067.54 .....	(794) .....			(39) .....		(39) .....	1,611 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	1,609 .....	3,087.90 .....	(102,773) .....			(2,185) .....		(2,185) .....	231,720 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	208 .....	3,110.38 .....	(26,875) .....			(5,137) .....		(5,137) .....	45,135 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	2,013 .....	3,080.40 .....	(135,788) .....			(3,129) .....		(3,129) .....	301,589 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	.88 .....	3,057.92 .....	(6,943) .....			(233) .....		(233) .....	14,637 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	5,714 .....	3,072.91 .....	(851,361) .....			(185,125) .....		(185,125) .....	1,343,494 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	1,941 .....	3,042.93 .....	(322,428) .....			(75,682) .....		(75,682) .....	487,553 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	1,006 .....	3,042.93 .....	(86,832) .....			(3,568) .....		(3,568) .....	177,565 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	400 .....	3,074.41 .....	(59,280) .....			(12,896) .....		(12,896) .....	93,826 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	254 .....	3,050.42 .....	(41,040) .....			(9,274) .....		(9,274) .....	63,098 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	.72 .....	3,059.42 .....	(11,223) .....			(2,539) .....		(2,539) .....	17,388 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/16/2019 .....	09/15/2020 .....	4,368 .....	3,080.40 .....	(632,489) .....			(132,097) .....		(132,097) .....	1,016,836 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	115 .....	3,117.28 .....	(13,475) .....			(3,113) .....		(3,113) .....	24,657 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	7 .....	3,109.88 .....	(812) .....			(187) .....		(187) .....	1,465 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	5 .....	3,087.67 .....	(312) .....			(7) .....		(7) .....	862 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	.74 .....	3,013.62 .....	(6,942) .....			(416) .....		(416) .....	15,957 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	.10 .....	3,065.45 .....	(710) .....			(23) .....		(23) .....	1,844 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	.92 .....	3,028.43 .....	(15,042) .....			(4,279) .....		(4,279) .....	23,856 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	.170 .....	3,058.05 .....	(25,049) .....			(16,504) .....		(16,504) .....	41,806 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	09/27/2019 .....	09/25/2020 .....	.17 .....	3,102.48 .....	(853) .....			(15) .....		(15) .....	2,455 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	.16 .....	3,114.46 .....	(1,829) .....			(504) .....		(504) .....	3,505 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	.17 .....	3,032.89 .....	(1,230) .....			(163) .....		(163) .....	3,306 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	.393 .....	3,062.55 .....	(55,035) .....			(16,534) .....		(16,534) .....	95,287 .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	10/14/2019 .....	10/14/2020 .....	.1															

STATEMENT AS OF MARCH 31, 2020 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

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	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	10/14/2019	10/14/2020	176	3,055.13	(25,366)			(7,843)		(7,843)	43,473					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	10/14/2019	10/14/2020	160	3,062.55	(9,663)			(1,038)		(1,038)	28,728					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	10/14/2019	10/14/2020	155	3,121.87	(16,974)			(4,607)		(4,607)	33,170					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,063	3,078.06	(65,330)			(3,366)		(3,366)	186,276					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	596	3,040.62	(48,374)			(3,517)		(3,517)	119,873					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	4,942	3,078.06	(698,204)			(191,527)		(191,527)	1,166,639					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,579	3,085.55	(92,235)			(4,522)		(4,522)	267,458					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,514	3,040.62	(246,976)			(72,890)		(72,890)	383,604					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157	3,108.02	(19,552)			(5,110)		(5,110)	34,611					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157	3,048.10	(24,797)			(7,376)		(7,376)	39,216					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	441	3,069.07	(64,363)			(18,186)		(18,186)	106,186					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	728	3,055.59	(53,192)			(3,421)		(3,421)	138,655					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	3,039	3,070.57	(441,228)			(124,822)		(124,822)	723,902					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	719	3,055.59	(110,664)			(32,029)		(32,029)	176,830					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	17	3,120.78	(2,117)			(26)		(26)	2,575					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	41	3,158.56	(4,563)			(38)		(38)	5,159					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	110	3,120.78	(14,044)			(3,768)		(3,768)	23,673					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	160	3,113.23	(21,195)			(5,647)		(5,647)	35,115					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	208	3,181.23	(20,347)			(5,200)		(5,200)	38,165					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	26	3,197.27	(1,430)			(42)		(42)	2,700					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	91	3,197.27	(12,701)			(2,378)		(2,378)	16,154					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	18	3,205.01	(969)			(27)		(27)	1,878					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	191	3,251.46	(21,490)			(3,661)		(3,661)	29,157					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	39	3,243.72	(4,500)			(783)		(783)	6,005					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	13	3,220.50	(615)			(16)		(16)	1,226					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	79	3,189.53	(11,393)			(2,131)		(2,131)	14,512					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	25	3,166.30	(3,904)			(757)		(757)	4,824					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/14/2019	11/13/2020	21	3,189.53	(1,267)			(38)		(38)	2,381					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	1,694	3,214.07	(96,187)			(984)		(984)	182,832					-	0001

E06.22

STATEMENT AS OF MARCH 31, 2020 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	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	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	1,352	3,175.07	(223,660)			(40,254)	(40,254)	256,536						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	825	3,167.27	(140,080)			(25,220)	(25,220)	159,177						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	301	3,167.27	(24,064)			(388)	(388)	40,489						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	3,845	3,206.27	(567,458)			(96,297)	(96,297)	670,349						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	345	3,185.99	(24,188)			(330)	(330)	42,461						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	825	3,206.27	(49,955)			(538)	(538)	92,237						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	212	3,237.48	(27,654)			(4,522)	(4,522)	33,566						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	3,054	3,198.47	(464,111)			(80,381)	(80,381)	547,198						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	21	3,185.99	(3,315)			(585)	(585)	3,824						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	186	3,181.31	(30,044)			(5,304)	(5,304)	34,899						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	2	3,216.70	(301)			(50)	(50)	327						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	121	3,248.24	(16,910)			(2,725)	(2,725)	38,844						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	2	3,303.43	(177)			(26)	(26)	209						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	33	3,232.47	(4,956)			(814)	(814)	5,468						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	8	3,256.12	(439)			(4)	(4)	673						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	180	3,311.31	(19,391)			(2,844)	(2,844)	22,725						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	23	3,287.66	(916)			(7)	(7)	1,507						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	11/15/2019	11/16/2020	3	3,224.59	(216)			(2)	(2)	311						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	91	3,319.32	(10,282)			(1,554)	(1,554)	11,600						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	194	3,279.71	(10,102)			(198)	(198)	14,984						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	156	3,271.79	(21,440)			(3,490)	(3,490)	22,914						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	14	3,240.10	(955)			(22)	(22)	1,299						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	38	3,311.40	(1,513)			(26)	(26)	2,417						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	191	3,263.86	(27,104)			(4,393)	(4,393)	29,085						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	12/16/2019	12/15/2020	52	3,269.64	(7,590)			(1,173)	(1,173)	7,725						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	12/16/2019	12/15/2020	385	3,255.28	(26,937)			(233)	(233)	39,187						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	12/16/2019	12/15/2020	788	3,239.32	(129,271)			(21,220)	(21,220)	129,002						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	12/16/2019	12/15/2020	2,654	3,271.24	(387,079)			(59,912)	(59,912)	395,025						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIOLXP3B76	12/16/2019	12/15/2020	943	3,247.30	(150,500)			(24,186)	(24,186)	149,817						-	0001

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## STATEMENT AS OF MARCH 31, 2020 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)	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	700 .....	3,279.21 .....	(41,124) .....				(275) .....		(275) .....	63,227 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	118 .....	3,271.24 .....	(7,313) .....				(51) .....		(51) .....	10,989 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	169 .....	3,311.13 .....	(21,114) .....				(3,081) .....		(3,081) .....	22,267 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	1,676 .....	3,287.19 .....	(92,555) .....				(556) .....		(556) .....	143,607 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	296 .....	3,239.32 .....	(23,153) .....				(230) .....		(230) .....	32,621 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	4,247 .....	3,279.21 .....	(601,842) .....				(93,305) .....		(93,305) .....	620,258 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/16/2019 .....	12/15/2020 .....	265 .....	3,253.68 .....	(41,236) .....				(6,647) .....		(6,647) .....	41,445 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/27/2019 .....	12/24/2020 .....	199 .....	3,393.92 .....	(21,835) .....				(2,700) .....		(2,700) .....	19,388 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/27/2019 .....	12/24/2020 .....	9 .....	3,304.82 .....	(1,446) .....				(193) .....		(193) .....	1,253 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/27/2019 .....	12/24/2020 .....	15 .....	3,312.92 .....	(1,085) .....				(8) .....		(8) .....	1,066 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/27/2019 .....	12/24/2020 .....	298 .....	3,337.22 .....	(41,291) .....				(5,292) .....		(5,292) .....	36,020 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	12/27/2019 .....	12/24/2020 .....	109 .....	3,353.42 .....	(5,667) .....				(30) .....		(30) .....	5,719 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	109 .....	3,406.27 .....	(12,941) .....				(1,541) .....		(1,541) .....	11,400 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	14 .....	3,422.68 .....	(529) .....				(5) .....		(5) .....	523 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	51 .....	3,389.85 .....	(2,498) .....				(25) .....		(25) .....	2,473 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	14 .....	3,398.06 .....	(660) .....				(7) .....		(7) .....	654 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	10 .....	3,348.81 .....	(1,461) .....				(176) .....		(176) .....	1,284 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	20 .....	3,414.48 .....	(2,272) .....				(272) .....		(272) .....	1,999 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	31 .....	3,430.89 .....	(3,310) .....				(402) .....		(402) .....	2,908 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	15 .....	3,430.89 .....	(512) .....				(5) .....		(5) .....	507 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/14/2020 .....	01/14/2021 .....	310 .....	3,381.64 .....	(40,873) .....				(4,831) .....		(4,831) .....	36,042 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	12 .....	3,355.08 .....	(1,808) .....				(218) .....		(218) .....	1,590 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	251 .....	3,356.72 .....	(16,830) .....				(51) .....		(51) .....	16,779 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	226 .....	3,412.64 .....	(26,671) .....				(3,177) .....		(3,177) .....	23,494 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	1,859 .....	3,387.97 .....	(98,452) .....				(227) .....		(227) .....	98,224 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	594 .....	3,348.50 .....	(90,712) .....				(10,886) .....		(10,886) .....	79,826 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	4,299 .....	3,379.75 .....	(581,195) .....				(68,517) .....		(68,517) .....	512,678 .....					0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	854 .....	3,346.85 .....	(131,227) .....													

## STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	1,085 .....	3,379.75 .....	(61,404) .....	(150) .....	(150) .....	61,254 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	515 .....	3,338.63 .....	(39,324) .....	(142) .....	(142) .....	39,182 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	879 .....	3,338.63 .....	(139,009) .....	(17,086) .....	(17,086) .....	121,923 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	01/15/2020 .....	01/15/2021 .....	599 .....	3,355.08 .....	(40,779) .....	(125) .....	(125) .....	40,654 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	115 .....	3,365.27 .....	(14,806) .....	(2,071) .....	(2,071) .....	12,734 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	105 .....	3,373.38 .....	(13,167) .....	(1,844) .....	(1,844) .....	11,323 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	79 .....	3,340.94 .....	(11,213) .....	(1,587) .....	(1,587) .....	9,626 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	10 .....	3,349.05 .....	(1,280) .....	(7) .....	(7) .....	1,273 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	10 .....	3,308.50 .....	(1,673) .....	(252) .....	(252) .....	1,421 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	12 .....	3,381.48 .....	(1,447) .....	(7) .....	(7) .....	1,440 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	31 .....	3,357.16 .....	(4,151) .....	(578) .....	(578) .....	3,573 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Morgan Stanley .....	4PQJHN3JPFGFN3BB653 .....	01/27/2020 .....	01/27/2021 .....	46 .....	3,357.16 .....	(5,990) .....	(33) .....	(33) .....	5,957 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	160 .....	3,506.92 .....	(19,979) .....	(1,823) .....	(1,823) .....	18,156 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	16 .....	3,447.76 .....	(2,445) .....	(224) .....	(224) .....	2,221 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	17 .....	3,532.27 .....	(1,931) .....	(177) .....	(177) .....	1,755 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	78 .....	3,515.37 .....	(9,422) .....	(859) .....	(859) .....	8,563 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	17 .....	3,532.27 .....	(633) .....	(4) .....	(4) .....	629 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	392 .....	3,481.56 .....	(53,953) .....	(4,928) .....	(4,928) .....	49,025 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	15 .....	3,506.92 .....	(695) .....	(5) .....	(5) .....	690 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	02/14/2020 .....	02/12/2021 .....	133 .....	3,498.47 .....	(6,688) .....	(48) .....	(48) .....	6,640 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	691 .....	3,429.27 .....	(109,743) .....	(10,800) .....	(10,800) .....	98,943 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	734 .....	3,420.84 .....	(120,038) .....	(11,862) .....	(11,862) .....	108,175 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	445 .....	3,420.84 .....	(36,000) .....	(69) .....	(69) .....	35,931 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	313 .....	3,439.38 .....	(22,366) .....	(38) .....	(38) .....	22,329 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	341 .....	3,430.96 .....	(53,935) .....	(5,300) .....	(5,300) .....	48,635 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	3,931 .....	3,462.97 .....	(552,525) .....	(54,247) .....	(54,247) .....	498,278 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	236 .....	3,437.70 .....	(17,093) .....	(29) .....	(29) .....	17,064 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	40 .....	3,439.38 .....	(6,143) .....	(602) .....	(602) .....											

## STATEMENT AS OF MARCH 31, 2020 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-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	147 .....	3,488.25 .....	(18,711) .....	(1,839) .....	(1,839) .....	(1,839) .....	16,872 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	998 .....	3,462.97 .....	(60,570) .....	(88) .....	(88) .....	(88) .....	60,482 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/18/2020 .....	02/16/2021 .....	1,535 .....	3,471.40 .....	(87,458) .....	(120) .....	(120) .....	(120) .....	87,338 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	55 .....	3,038.34 .....	(10,082) .....	(4,564) .....	(4,564) .....	(4,564) .....	5,518 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	9 .....	3,045.78 .....	(1,019) .....	(166) .....	(166) .....	(166) .....	853 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	8 .....	3,090.46 .....	(795) .....	(110) .....	(110) .....	(110) .....	685 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	95 .....	3,097.91 .....	(14,297) .....	(6,163) .....	(6,163) .....	(6,163) .....	8,134 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	60 .....	3,090.46 .....	(9,256) .....	(4,042) .....	(4,042) .....	(4,042) .....	5,214 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	83 .....	3,068.12 .....	(13,838) .....	(6,173) .....	(6,173) .....	(6,173) .....	7,666 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	02/27/2020 .....	02/26/2021 .....	35 .....	3,112.80 .....	(4,975) .....	(2,138) .....	(2,138) .....	(2,138) .....	2,837 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	11 .....	2,772.02 .....	(2,544) .....	(1,167) .....	(1,167) .....	(1,167) .....	1,377 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	160 .....	2,765.24 .....	(48,964) .....	(30,409) .....	(30,409) .....	(30,409) .....	18,555 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	293 .....	2,812.68 .....	(81,830) .....	(49,084) .....	(49,084) .....	(49,084) .....	32,746 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	177 .....	2,805.91 .....	(37,458) .....	(16,284) .....	(16,284) .....	(16,284) .....	21,174 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	30 .....	2,833.02 .....	(5,840) .....	(2,406) .....	(2,406) .....	(2,406) .....	3,434 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	569 .....	2,792.35 .....	(165,148) .....	(100,858) .....	(100,858) .....	(100,858) .....	84,290 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	03/13/2020 .....	03/12/2021 .....	280 .....	2,819.46 .....	(77,213) .....	(46,346) .....	(46,346) .....	(46,346) .....	30,867 .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	2,274 .....	2,457.71 .....	(518,630) .....	(551,608) .....	(551,608) .....	(551,608) .....	(32,978) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	1,041 .....	2,427.89 .....	(271,611) .....	(395,491) .....	(395,491) .....	(395,491) .....	(123,881) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	4,736 .....	2,445.78 .....	(1,186,500) .....	(1,740,864) .....	(1,740,864) .....	(1,740,864) .....	(554,364) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	782 .....	2,421.92 .....	(206,456) .....	(299,123) .....	(299,123) .....	(299,123) .....	(92,668) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	.96 .....	2,433.85 .....	(23,207) .....	(24,848) .....	(24,848) .....	(24,848) .....	(1,641) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	918 .....	2,421.92 .....	(226,884) .....	(243,703) .....	(243,703) .....	(243,703) .....	(16,819) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	1,226 .....	2,451.75 .....	(283,433) .....	(302,611) .....	(302,611) .....	(302,611) .....	(19,179) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	373 .....	2,427.89 .....	(91,047) .....	(97,771) .....	(97,771) .....	(97,771) .....	(6,724) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	107 .....	2,469.64 .....	(25,449) .....	(37,696) .....	(37,696) .....	(37,696) .....	(12,247) .....								0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	03/16/2020 .....	03/15/2021 .....	.92 .....	2,435.05 .....	(23,													

## STATEMENT AS OF MARCH 31, 2020 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)
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	03/27/2020 .....	03/26/2021 .....	22 .....	2,624.07 .....	(5,124) .....	(5,885) .....	(5,885) .....	(5,885) .....	(760) .....	.....	.....	.....	.....	.....	.....	.....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	03/27/2020 .....	03/26/2021 .....	106 .....	2,636.78 .....	(23,598) .....	(27,153) .....	(27,153) .....	(27,153) .....	(3,555) .....	.....	.....	.....	.....	.....	.....	.....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	03/27/2020 .....	03/26/2021 .....	122 .....	2,617.71 .....	(28,181) .....	(32,205) .....	(32,205) .....	(32,205) .....	(4,025) .....	.....	.....	.....	.....	.....	.....	.....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	03/27/2020 .....	03/26/2021 .....	33 .....	2,630.42 .....	(5,865) .....	(6,217) .....	(6,217) .....	(6,217) .....	(352) .....	.....	.....	.....	.....	.....	.....	.....	0001 .....
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants	.....	.....	.....	.....	.....	.....	.....	.....	(17,137,636) .....	(8,096,156) .....	0 .....	(9,455,932) XXX .....	(9,455,932) XXX .....	(9,455,932) XXX .....	33,110,130 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0709999999. Subtotal - Written Options - Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	(17,137,636) .....	(8,096,156) .....	0 .....	(9,455,932) XXX .....	(9,455,932) XXX .....	(9,455,932) XXX .....	33,110,130 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0779999999. Subtotal - Written Options - Replications	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0849999999. Subtotal - Written Options - Income Generation	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0919999999. Subtotal - Written Options - Other	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0929999999. Total Written Options - Call Options and Warrants	.....	.....	.....	.....	.....	.....	.....	.....	(17,137,636) .....	(8,096,156) .....	0 .....	(9,455,932) XXX .....	(9,455,932) XXX .....	(9,455,932) XXX .....	33,110,130 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0939999999. Total Written Options - Put Options	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0949999999. Total Written Options - Caps	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0959999999. Total Written Options - Floors	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0969999999. Total Written Options - Collars	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0979999999. Total Written Options - Other	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
0989999999. Total Written Options	.....	.....	.....	.....	.....	.....	.....	.....	(17,137,636) .....	(8,096,156) .....	0 .....	(9,455,932) XXX .....	(9,455,932) XXX .....	(9,455,932) XXX .....	33,110,130 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1169999999. Subtotal - Swaps - Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1229999999. Subtotal - Swaps - Replication	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1289999999. Subtotal - Swaps - Income Generation	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1349999999. Subtotal - Swaps - Other	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1359999999. Total Swaps - Interest Rate	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1369999999. Total Swaps - Credit Default	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1379999999. Total Swaps - Foreign Exchange	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1389999999. Total Swaps - Total Return	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1399999999. Total Swaps - Other	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1409999999. Total Swaps	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1479999999. Subtotal - Forwards	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1509999999. Subtotal - SSAP No. 108 Adjustments	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1709999999. Subtotal - Hedging Other	.....	.....	.....	.....	.....	.....	.....	.....	13,867,226 .....	3,415,341 .....	0 .....	9,200,846 XXX .....	9,200,846 XXX .....	9,200,846 XXX .....	(12,579,941) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1719999999. Subtotal - Replication	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1729999999. Subtotal - Income Generation	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1739999999. Subtotal - Other	.....	.....	.....	.....	.....	.....	.....	.....	128,060 .....	0 .....	0 .....	177,668 XXX .....	177,668 XXX .....	177,668 XXX .....	848 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives	.....	.....	.....	.....	.....	.....	.....	.....	0 .....	0 .....	0 .....	0 XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 XXX .....
1759999999 - Totals	.....	.....	.....	.....	.....	.....	.....	.....	13,995,286 .....	3,415,341 .....	0 .....	9,378,514 XXX .....	9,378,514 XXX .....	9,378,514 XXX .....	(12,579,093) .....	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 MARCH 31, 2020 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	177,668		177,668	177,668		177,668			
Barclays .....	656SEF7VJP5170UK5573	Y..	N..	0	1,234,566	(808,557)	426,009	1,234,566	(808,557)	426,009	0	0
Credit Suisse .....	1V8Y6QCX6Y1M20EL1146	Y..	N..	0	2,007,792	(1,031,241)	976,551	2,007,792	(1,031,241)	976,551	0	0
Goldman Sachs .....	W22LROIPI21HZNBBK528	Y..	N..	4,760,000	5,288,798	0	5,288,798	0	5,288,798	0	0	0
Morgan Stanley .....	4PQHN2JPF6FN3BB653	Y..	N..	100,000	53,869	(29,248)	0	53,869	(29,248)	0	0	0
Wells Fargo .....	PBLDOEJD65F10LXP3876	Y..	Y..	2,470,000	9,686,003	(7,586,886)	0	9,686,003	(7,586,886)	0	0	0
JP Morgan .....	ZBUT11V806EZRV1WT807	Y..	Y..	0	385,750	0	385,750	0	385,750	0	0	0
0299999999. Total NAIC 1 Designation				7,330,000	18,656,778	(9,455,932)	2,317,108	18,656,778	(9,455,932)	2,317,108	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						0				0		
0999999999 - Gross Totals				7,330,000	18,834,446	(9,455,932)	2,494,776	18,834,446	(9,455,932)	2,494,776	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					18,834,446	(9,455,932)						

## STATEMENT AS OF MARCH 31, 2020 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 .....	W22LR01IP21HZNB6K528 ..	Cash...	000000-00-0 .....	Cash .....	4,760,000	4,760,000	XXX..	V..
Morgan Stanley .....	4PQJHN3JPFGNF3B6653 ..	Cash...	000000-00-0 .....	Cash .....	100,000	100,000	XXX..	V..
Wells Fargo .....	PBLDEJDB5FW10LXP3B76 ..	Cash...	000000-00-0 .....	Cash .....	2,470,000	2,470,000	XXX..	V..
0299999999 - Total				7,330,000	7,330,000	XXX	XXX	XXX

**STATEMENT AS OF MARCH 31, 2020 OF THE The Lafayette Life Insurance Company**

## SCHEDULE DB - PART E

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**  
This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108.

**NONE**

**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	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
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program .....				25,887,010	25,887,010	04/01/2020 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,887,010	25,887,010	XXX
9999999 - Totals				25,887,010	25,887,010	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ .....10,735,632 Book/Adjusted Carrying Value \$ .....10,735,632
2. Average balance for the year Fair Value \$ .....16,137,640 Book/Adjusted Carrying Value \$ .....16,137,640
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ .....5,912,784	NAIC 2 \$ .....19,974,226	NAIC 3 \$ .....0	NAIC 4 \$ .....0	NAIC 5 \$ .....0	NAIC 6 \$ .....0
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**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	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	OPIC		1	2,162,555	2,162,555	02/15/2028
690353-5A-1	OPIC AGENCY DEBENTURES		1	1,700,000	1,700,000	05/15/2024
690353-C8-8	OPIC		1	1,846,897	1,846,897	06/01/2033
690353-C9-6	OPIC		1	4,452,830	4,452,830	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate		1	.699,820	.699,820	09/15/2022
690353-U8-8	OPIC		1	1,554,552	1,554,552	02/15/2028
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	2,700,000	2,700,000	04/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,116,654	15,116,654	XXX
0599999. Total - U.S. Government Bonds				15,116,654	15,116,654	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
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	2,500,000	2,500,000	09/01/2027
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1FE	1,500,000	1,500,000	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	700,000	700,000	01/16/2025
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,700,000	4,700,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,700,000	4,700,000	XXX
00772B-AQ-4	AERCAP		2FE	2,033,340	2,129,821	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	2,487,661	2,476,910	07/20/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	.857,712	.860,059	05/01/2020
22350U-AA-9	CREDIT SUISSE NEW YORK		1FE	2,562,994	2,700,000	02/04/2022
24422E-UN-7	JOHN DEERE CAPITAL		1FE	1,243,842	1,250,000	07/10/2020
256746-AE-8	DOLLAR TREE INC		2FE	.332,750	.334,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	673,744	.700,000	11/26/2021
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	806,068	.806,608	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	2,887,156	3,012,132	10/15/2020
57629W-CR-9	MASIMUTUAL GLOBAL FUND		1FE	2,505,316	2,700,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	1,009,192	1,025,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	1,200,196	1,207,380	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	3,589,812	3,600,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	.523,013	.593,349	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	.3,146,332	.3,200,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				25,859,128	26,601,259	XXX
05492M-AA-3	BCFC 2019-1A A1		1FE	982,721	986,333	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				982,721	986,333	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				26,841,849	27,587,592	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				40,975,782	41,717,913	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				5,682,721	5,686,333	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				46,658,503	47,404,246	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. 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			.19,502	.19,502	
9099999. Total - Cash (Schedule E Part 1 type)				44,502	44,502	XXX
262006-20-8	DREYFUS GOVERNMENT CASH MGMT INS MONEY MARKET			5,003,949	5,003,949	
	SINOPEC CENTURY BRIGHT C CP			1,499,962	1,493,665	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				6,503,911	6,497,614	XXX
9999999 - Totals				53,206,916	53,946,362	XXX

## General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$ (27,172,787)	Book/Adjusted Carrying Value \$ (26,357,941)
Fair Value \$ 70,720,971	Book/Adjusted Carrying Value \$ 70,840,659

**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 .....				(23,455,513)	(33,394,248)	(2,295,877)	XXX
BRANCH BANKING & TRUST CO. ....	WINSTON-SALEM, NC .....				1,326,848	1,328,535	1,330,115	XXX
FEDERAL HOME LOAN BANK .....	CINCINNATI, OH .....				1,439,414	1,390,359	1,405,859	XXX
HUNTINGTON BANK .....	COLUMBUS, OH .....				1,049,517	1,550,835	1,552,315	XXX
JP MORGAN/CHASE .....	NEW YORK, NY .....				(13,198,061)	(17,373,226)	(17,270,565)	XXX
NORTHERN TRUST .....	CHICAGO, IL .....				271,535	241,535	223,016	XXX
US BANK .....	CINCINNATI, OH .....				4,494,256	3,664,403	4,133,545	XXX
0199998. Deposits in ...	2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			169,940	166,791	166,791
0199999. Totals - Open Depositories		XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)
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
0399999. Total Cash on Deposit		XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
0599999. Total - Cash		XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)

STATEMENT AS OF MARCH 31, 2020 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
	SINOPEC CENTURY BRIGHT C CP		01/08/2020	1.810	04/01/2020	1,493.665	6,335	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,493.665	6,335	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,493.665	6,335	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 - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						1,493.665	6,335	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						1,493.665	6,335	0
94975H-29-6 WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2020	0.007		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			03/30/2020	0.008		13,878.951	0	.789
38141W-33-1 GOLDMAN SACHS FIN SQ Prime Obligation Fund 462			03/03/2020	0.011		.1	0	5,646
8699999. Subtotal - All Other Money Market Mutual Funds						13,878.952	0	6,435
8899999 - Total Cash Equivalents						15,497,617	6,335	6,435