



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] 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, Cincinnati, OH, US 45202 (Street and Number) (City or Town, State, Country and Zip Code) 513-362-4900 (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, Cincinnati, OH, US 45202 (Street and Number) (City or Town, State, Country and Zip Code) 513-362-4900 (Area Code) (Telephone Number)

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate, 513-629-1402 (Name) (Area Code) (Telephone Number) CompAcctGrp@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

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

DIRECTORS OR TRUSTEES

John Finn Barrett, John Henry Bultema III, Jill Tripp McGruder, Jimmy Joe Miller, Jonathan David Niemeyer

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 23rd day of July, 2020

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

STATEMENT AS OF JUNE 30, 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	3,746,276,055		3,746,276,055	3,770,194,899
2. Stocks:				
2.1 Preferred stocks	30,842,633		30,842,633	30,710,956
2.2 Common stocks	102,938,499	578,549	102,359,950	114,474,035
3. Mortgage loans on real estate:				
3.1 First liens	613,859,364		613,859,364	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 (\$11,132,007), cash equivalents (\$40,074,825) and short-term investments (\$5,777,435)	56,984,267		56,984,267	85,090,749
6. Contract loans (including \$ premium notes)	645,949,115		645,949,115	631,491,568
7. Derivatives	54,868,306		54,868,306	78,402,697
8. Other invested assets	369,336,221		369,336,221	380,369,894
9. Receivables for securities	2,556,154		2,556,154	1,982,915
10. Securities lending reinvested collateral assets	15,329,459		15,329,459	15,151,378
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,638,940,073	578,549	5,638,361,524	5,659,737,165
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	52,650,291		52,650,291	52,746,439
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,112,004		11,112,004	9,020,528
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	42,529,921		42,529,921	41,873,638
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,568,102		4,568,102	5,311,167
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	16,233		16,233	52,150
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	2,200,746		2,200,746	0
18.2 Net deferred tax asset	53,679,164	26,249,116	27,430,048	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	7,524,563	7,524,563	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)	5,814,868,748	34,352,228	5,780,516,520	5,797,492,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	5,814,868,748	34,352,228	5,780,516,520	5,797,492,857
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 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 \$4,548,064,109 less \$ included in Line 6.3 (including \$ Modco Reserve).....	4,548,064,109	4,477,874,776
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	284,600	301,671
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	523,492,711	530,339,436
4. Contract claims:		
4.1 Life	11,891,430	9,403,008
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$1,164,235 and coupons \$ due and unpaid	1,164,235	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).....	72,330,336	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	1,493,548	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 \$4,033,507 ceded	4,033,507	3,697,771
9.4 Interest Maintenance Reserve	8,702,869	8,172,190
10. Commissions to agents due or accrued-life and annuity contracts \$514,802, accident and health \$ and deposit-type contract funds \$	514,802	355,404
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	558,470	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	1,820,249	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	19,394	
17. Amounts withheld or retained by reporting entity as agent or trustee	80,096	431,436
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	5,976,487	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	1,184,694	1,042,633
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	67,285,361	92,189,701
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	5,005,974	2,347,199
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	39,736,089	53,998,402
24.09 Payable for securities	11,918,591	1,635,434
24.10 Payable for securities lending	76,189,814	95,605,291
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	53,742,546	77,751,430
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,435,489,912	5,438,629,370
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,435,489,912	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)	132,453,940	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)	342,526,608	356,363,487
38. Totals of Lines 29, 30 and 37	345,026,608	358,863,487
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,780,516,520	5,797,492,857
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	43,689,855	60,469,475
2502. Payable for collateral on Derivatives	9,080,000	15,680,000
2503. Outstanding disbursement - death	571,271	1,176,360
2598. Summary of remaining write-ins for Line 25 from overflow page	401,420	425,595
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	53,742,546	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 JUNE 30, 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	274,136,916	282,047,932	575,406,902
2. Considerations for supplementary contracts with life contingencies	67,108	1,270,825	3,198,728
3. Net investment income	109,332,137	110,542,991	222,845,622
4. Amortization of Interest Maintenance Reserve (IMR)	316,489	192,458	272,065
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	21,285	49,362	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			
8.3 Aggregate write-ins for miscellaneous income	671,296	643,849	1,050,811
9. Totals (Lines 1 to 8.3)	384,545,231	394,747,417	802,836,904
10. Death benefits	16,677,153	16,760,930	32,259,421
11. Matured endowments (excluding guaranteed annual pure endowments)	31,506	57,110	124,810
12. Annuity benefits	22,331,212	18,003,863	35,381,098
13. Disability benefits and benefits under accident and health contracts	784,649	756,471	1,601,853
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	169,391,567	204,204,756	375,849,198
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	5,767,242	7,291,128	11,405,476
18. Payments on supplementary contracts with life contingencies	1,299,418	1,183,213	2,410,964
19. Increase in aggregate reserves for life and accident and health contracts	70,172,262	56,548,244	155,871,425
20. Totals (Lines 10 to 19)	286,455,009	304,805,715	614,904,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	31,252,244	30,018,636	61,481,257
22. Commissions and expense allowances on reinsurance assumed		805	1,033
23. General insurance expenses and fraternal expenses	21,358,118	20,693,577	43,303,695
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,191,578	4,273,959	9,005,547
25. Increase in loading on deferred and uncollected premiums	2,222,113	1,059,770	2,942,099
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	1,381,223	1,855,958	3,223,635
28. Totals (Lines 20 to 27)	346,860,285	362,708,420	734,861,511
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	37,684,946	32,038,997	67,975,393
30. Dividends to policyholders and refunds to members	34,686,696	31,836,306	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)	2,998,250	202,691	(1,167,141)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,487,840)	(3,647,696)	(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)	9,486,090	3,850,387	3,224,229
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,254,847) (excluding taxes of \$ 225,197 transferred to the IMR)	(5,301,023)	(2,374,155)	(2,707,041)
35. Net income (Line 33 plus Line 34)	4,185,067	1,476,232	517,188
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	358,863,487	334,385,295	334,385,295
37. Net income (Line 35)	4,185,067	1,476,232	517,188
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (6,808,630)	(34,545,528)	25,508,947	38,784,193
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,684,841	4,038,572	10,721,999
41. Change in nonadmitted assets	(12,065,599)	(2,114,320)	(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	24,904,340	(15,092,012)	(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			
53. Aggregate write-ins for gains and losses in surplus	0	0	(3,152,015)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(13,836,879)	13,817,419	24,478,192
55. Capital and surplus, as of statement date (Lines 36 + 54)	345,026,608	348,202,714	358,863,487
DETAILS OF WRITE-INS			
08.301. Pension administration fees	665,434	639,154	1,041,381
08.302. Miscellaneous income	5,862	4,695	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)	671,296	643,849	1,050,811
2701. Benefits for employees and agents not included elsewhere	833,603	735,478	1,451,914
2702. Securities lending interest expense	547,620	665,981	1,469,898
2703. Miscellaneous expense		300,000	301,823
2798. Summary of remaining write-ins for Line 27 from overflow page	0	154,499	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,381,223	1,855,958	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 JUNE 30, 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
Cash from Operations			
1. Premiums collected net of reinsurance	269,615,427	285,070,012	576,250,953
2. Net investment income	118,700,851	117,518,607	236,650,311
3. Miscellaneous income	728,498	735,661	1,198,989
4. Total (Lines 1 to 3)	389,044,776	403,324,280	814,100,253
5. Benefit and loss related payments	212,715,524	248,543,137	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	59,505,805	58,304,426	117,054,098
8. Dividends paid to policyholders	33,165,543	30,544,178	63,580,200
9. Federal and foreign income taxes paid (recovered) net of \$ (942,648) tax on capital gains (losses)	(4,336,427)	(6,078,222)	(8,607,274)
10. Total (Lines 5 through 9)	301,050,445	331,313,519	634,493,618
11. Net cash from operations (Line 4 minus Line 10)	87,994,331	72,010,761	179,606,635
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	329,923,238	287,172,524	555,744,283
12.2 Stocks	3,933,485	4,253,100	21,559,936
12.3 Mortgage loans	9,768,711	29,931,926	45,353,011
12.4 Real estate	0	0	0
12.5 Other invested assets	9,361,740	9,197,385	49,899,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,340	7,972	20,630
12.7 Miscellaneous proceeds	10,283,157	3,558,838	1,021,348
12.8 Total investment proceeds (Lines 12.1 to 12.7)	363,275,671	334,121,745	673,598,583
13. Cost of investments acquired (long-term only):			
13.1 Bonds	321,101,157	248,662,322	592,415,086
13.2 Stocks	6,482,340	20,717,611	43,976,839
13.3 Mortgage loans	71,760,000	40,696,588	83,696,588
13.4 Real estate	0	0	0
13.5 Other invested assets	33,064,590	52,058,016	133,213,304
13.6 Miscellaneous applications	18,934,280	15,679,693	22,767,612
13.7 Total investments acquired (Lines 13.1 to 13.6)	451,342,367	377,814,230	876,069,429
14. Net increase (or decrease) in contract loans and premium notes	14,457,547	20,068,450	38,337,158
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(102,524,243)	(63,760,935)	(240,808,004)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,846,725)	(23,133,014)	32,774,884
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(6,729,845)	3,130,390	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)	(13,576,570)	(20,002,624)	84,368,897
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(28,106,482)	(11,752,798)	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)	56,984,267	50,170,423	85,090,749

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

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	229,396,148	219,708,928	456,976,342
3. Ordinary individual annuities	50,721,837	70,075,437	131,460,371
4. Credit life (group and individual)			0
5. Group life insurance	15,275	17,350	37,986
6. Group annuities	9,501,984	14,051,290	25,923,035
7. A & H - group	90,656	90,967	178,563
8. A & H - credit (group and individual)			0
9. A & H - other	45,101	60,393	102,098
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	289,771,001	304,004,365	614,678,395
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	289,771,001	304,004,365	614,678,395
14. Deposit-type contracts	1,303,022,082	1,240,055,983	2,250,949,912
15. Total (Lines 13 and 14)	1,592,793,083	1,544,060,348	2,865,628,307
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2020</u>	<u>2019</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	4,185,067	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	4,185,067	517,188
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	345,026,608	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	345,026,608	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 JUNE 30, 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 six month period ended June 30, 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 six month period ended June 30, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2020:

a. The aggregate amount of unrealized losses:

- | | |
|------------------------|------------|
| 1. Less than 12 Months | 14,950,278 |
| 2. 12 Months or Longer | 793,601 |

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

- | | |
|------------------------|-------------|
| 1. Less than 12 Months | 348,296,913 |
| 2. 12 Months or Longer | 33,287,794 |

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- 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 \$76.0 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF JUNE 30, 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	54,868,311	—	54,868,311

* 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	(39,736,091)	—	(39,736,091)

* 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 \$485.0 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	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	10,801,211	10,801,211	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	20,077,200	20,077,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	485,000,000	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 JUNE 30, 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			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	9,275,989	9,275,989	—	—	—	—
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)	688,567,836	649,866,562	458,478,737
2. Current Year General Account Total Collateral Pledged	688,567,836	649,866,562	458,478,737
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	458,478,737	458,478,737	—	453,708,105
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	458,478,737	458,478,737	—	453,708,105
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 JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	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 June 30, 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: Industrial & miscellaneous	—	2,660,009	—	—	2,660,009
Bonds: Exchange traded funds	9,439,969	—	—	—	9,439,969
Bonds: Affiliates	—	12,457,658	—	—	12,457,658
Common stock: Unaffiliated	73,823,950	—	—	8,456,800	82,280,750
Derivative assets: Options, purchased	—	—	54,691,486	—	54,691,486
Derivative assets: Stock warrants	—	176,820	—	—	176,820
Total assets at fair value	83,263,919	15,294,487	54,691,486	8,456,800	161,706,692

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	—	—	(39,736,089)	—	(39,736,089)
Total liabilities at fair value	—	—	(39,736,089)	—	(39,736,089)

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 06/30/2020

Description	Beginning Balance at 04/01/2020	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 06/30/2020
a. Assets										
Derivative assets: Options, purchased	18,656,778	—	—	(6,453,019)	31,015,359	13,937,242	—	—	(2,464,874)	54,691,486
Total Assets	18,656,778	—	—	(6,453,019)	31,015,359	13,937,242	—	—	(2,464,874)	54,691,486

Description	Beginning Balance at 04/01/2020	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 06/30/2020
b. Liabilities										
Derivative liabilities: Options, written	(9,455,932)	—	—	5,590,518	(25,065,827)	—	(10,804,848)	—	—	(39,736,089)
Total liabilities	(9,455,932)	—	—	5,590,518	(25,065,827)	—	(10,804,848)	—	—	(39,736,089)

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
Total Assets	78,225,882	—	—	(5,100,315)	(61,179,376)	11,514,731	—	—	(4,804,144)	18,656,778

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)
Total liabilities	(53,998,404)	—	—	6,383,681	46,254,941	—	(8,096,150)	—	—	(9,455,932)

- (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 industrial and miscellaneous bonds. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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.

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,094,984,980	3,746,276,055	11,751,946	4,031,309,539	51,923,495	—	—
Common stock: Unaffiliated**	102,359,950	102,359,950	93,903,150	—	—	8,456,800	—
Preferred stock	33,018,625	30,842,633	—	33,018,625	—	—	—
Mortgage loans	651,571,064	613,859,364	—	—	651,571,064	—	—
Cash, cash equivalents, & short-term investments	57,014,843	56,984,267	57,014,843	—	—	—	—
Other invested assets: Surplus notes	61,074,036	46,397,374	—	61,074,036	—	—	—
Securities lending reinvested collateral assets	15,329,459	15,329,459	15,329,459	—	—	—	—
Derivative assets	54,868,306	54,868,306	—	176,820	54,691,486	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(515,610,391)	(504,585,529)	—	—	(515,610,391)	—	—
Fixed-indexed annuity contracts	(1,284,652,000)	(1,289,089,032)	—	—	(1,284,652,000)	—	—
Derivative liabilities	(39,736,089)	(39,736,089)	—	—	(39,736,089)	—	—
Cash collateral payable	(9,080,000)	(9,080,000)	—	(9,080,000)	—	—	—
Securities lending liability	(76,189,814)	(76,189,814)	—	(76,189,814)	—	—	—

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

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 \$13.64. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

C. Other Disclosures

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.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

STATEMENT AS OF JUNE 30, 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 JUNE 30, 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.

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
 24E(5)d (Column 6) should equal 24E(2)c1

STATEMENT AS OF JUNE 30, 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.

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? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 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? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 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

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:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 161,840,427
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
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 18,860,377 | \$ 12,457,658 |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 535,765 | \$ 578,549 |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 89,595,817 | \$ 86,654,983 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 108,991,959 | \$ 99,691,190 |
| 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. \$ 76,006,600
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 76,002,788
- 16.3 Total payable for securities lending reported on the liability page. \$ 76,189,814

STATEMENT AS OF JUNE 30, 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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. 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.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. 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.
 - f. 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 [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 604,035,970
- 1.14 Total Mortgages in Good Standing \$ 604,035,970
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$ 9,823,394
- 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) \$ 613,859,364
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$ 0
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1	Life Contracts		Direct Business Only				
	2	3	4	5	6	7	
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,155,873	95,514	0	1,251,387	0
2. Alaska	AK	L	72,125	0	0	72,125	0
3. Arizona	AZ	L	4,745,119	959,689	195	5,705,003	0
4. Arkansas	AR	L	1,052,195	1,328,199	0	2,380,394	0
5. California	CA	L	14,930,104	8,433,187	4,138	23,367,429	490,000
6. Colorado	CO	L	10,417,044	1,405,586	119	11,822,749	0
7. Connecticut	CT	L	4,566,035	2,902,796	1,844	7,470,675	0
8. Delaware	DE	L	671,283	86,949	0	758,232	0
9. District of Columbia	DC	L	686,032	65,210	0	751,242	0
10. Florida	FL	L	9,931,857	5,507,287	4,685	15,443,829	0
11. Georgia	GA	L	4,508,503	2,776,218	1,044	7,285,765	0
12. Hawaii	HI	L	3,781,544	110,038	1,250	3,892,832	0
13. Idaho	ID	L	1,325,614	86,459	0	1,412,073	0
14. Illinois	IL	L	6,109,858	1,130,472	6,887	7,247,217	0
15. Indiana	IN	L	3,909,902	606,594	11,667	4,528,163	0
16. Iowa	IA	L	1,350,071	58,681	7,469	1,416,221	0
17. Kansas	KS	L	2,049,020	519,807	693	2,569,520	0
18. Kentucky	KY	L	1,260,417	1,206,488	694	2,467,599	0
19. Louisiana	LA	L	987,111	1,518,739	1,755	2,507,605	0
20. Maine	ME	L	817,743	11,170	149	829,062	0
21. Maryland	MD	L	6,057,376	4,592,832	0	10,650,208	200,000
22. Massachusetts	MA	L	3,807,070	4,088,882	2,430	7,898,382	0
23. Michigan	MI	L	6,319,483	1,178,016	26,299	7,523,798	98,336
24. Minnesota	MN	L	3,112,646	1,092,438	25,154	4,230,238	0
25. Mississippi	MS	L	404,040	592,136	0	996,176	0
26. Missouri	MO	L	14,075,352	496,792	0	14,572,144	0
27. Montana	MT	L	440,768	991,150	0	1,431,918	0
28. Nebraska	NE	L	1,299,223	563,970	589	1,863,782	0
29. Nevada	NV	L	769,776	338,649	0	1,108,425	0
30. New Hampshire	NH	L	1,088,270	836,462	1,744	1,926,476	40,181
31. New Jersey	NJ	L	5,382,648	1,164,239	2,579	6,549,466	0
32. New Mexico	NM	L	1,114,653	11,033	0	1,125,686	0
33. New York	NY	N	810,331	870,515	0	1,680,846	0
34. North Carolina	NC	L	4,854,255	2,082,740	633	6,937,628	0
35. North Dakota	ND	L	231,723	114,500	0	346,223	0
36. Ohio	OH	L	8,013,799	222,505	1,980	8,238,284	1,300,889,198
37. Oklahoma	OK	L	937,614	220,770	0	1,158,384	0
38. Oregon	OR	L	1,633,136	95,670	43	1,728,849	0
39. Pennsylvania	PA	L	11,785,729	2,617,594	14,229	14,417,552	864,000
40. Rhode Island	RI	L	724,680	505,950	883	1,231,513	0
41. South Carolina	SC	L	2,860,699	223,761	117	3,084,577	0
42. South Dakota	SD	L	322,063	345,739	0	667,802	0
43. Tennessee	TN	L	2,268,277	735,848	651	3,004,776	0
44. Texas	TX	L	19,273,219	3,570,810	878	22,844,907	440,367
45. Utah	UT	L	2,058,671	317,410	0	2,376,081	0
46. Vermont	VT	L	1,113,327	165,145	0	1,278,472	0
47. Virginia	VA	L	7,314,855	1,000,034	9,703	8,324,592	0
48. Washington	WA	L	4,393,740	1,615,305	0	6,009,045	0
49. West Virginia	WV	L	1,252,250	168,720	1,115	1,422,085	0
50. Wisconsin	WI	L	2,790,969	588,718	3,916	3,383,603	0
51. Wyoming	WY	L	330,599	0	0	330,599	0
52. American Samoa	AS	N	766	0	0	766	0
53. Guam	GU	N	44,975	0	0	44,975	0
54. Puerto Rico	PR	N	34,237	0	0	34,237	0
55. U.S. Virgin Islands	VI	N	10,815	0	0	10,815	0
56. Northern Mariana Islands	MP	N	7,280	0	0	7,280	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	189,074	1,200	225	190,499	0
59. Subtotal	XXX	191,455,838	60,218,616	135,757	0	251,810,211	1,303,022,082
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	36,983,728	5,203	0	0	36,988,931	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	971,860	0	0	0	971,860	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	229,411,426	60,223,819	135,757	0	289,771,002	1,303,022,082
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	229,411,426	60,223,819	135,757	0	289,771,002	1,303,022,082
98. Less Reinsurance Ceded	XXX	18,974,310	133,346	135,758	0	19,243,414	0
99. Totals (All Business) less Reinsurance Ceded	XXX	210,437,116	60,090,473	(1)	0	270,527,588	1,303,022,082
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	189,074	1,200	225	0	190,499	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
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	189,074	1,200	225	0	190,499	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
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 JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	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	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	46.750	Western & Southern Mutual Holding Co	.N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974					OH	NIA	Western & Southern Financial Group, Inc. Fort Washington Global Alpha Domestic Fund LP	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		Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.940	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	2.560	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co Western & Southern Investment Holdings LLC	Ownership	26.190	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA		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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEI 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	FIWPEO 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	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	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 JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847				Gerber Life Insurance Company	NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	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	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Heartview Praire Lake Apts LLC	IN	NIA	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	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profiltment Solutions, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	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	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	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	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	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	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517				Lytile Park Inn, LLC	OH	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275				MC Investor Holdings, LLC	AZ	NIA	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	NIA	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	NIA	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	NIA	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	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	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	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	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	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	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	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	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 Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	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	NIA	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	NIA	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	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	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	100.000	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	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation
----------	-------------

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

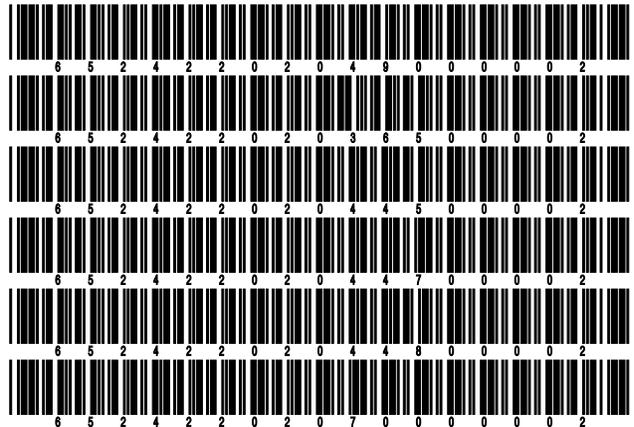
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



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	401,420	425,595
2597. Summary of remaining write-ins for Line 25 from overflow page	401,420	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		154,499	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	154,499	0

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

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	71,760,000	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	9,768,711	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)	613,859,351	551,868,062
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	613,859,351	551,868,062
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	613,859,351	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	17,144,970	47,237,666
3. Capitalized deferred interest and other		0
4. Accrual of discount	7,537	14,118
5. Unrealized valuation increase (decrease)	(17,902,002)	2,032,703
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	9,361,740	49,899,375
8. Deduct amortization of premium and depreciation	62,438	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)	369,336,221	380,369,894
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	369,336,221	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	327,583,497	636,391,925
3. Accrual of discount	2,391,990	2,640,627
4. Unrealized valuation increase (decrease)	(21,792,496)	15,483,971
5. Total gain (loss) on disposals	2,089,298	1,252,545
6. Deduct consideration for bonds and stocks disposed of	335,092,185	579,585,414
7. Deduct amortization of premium	4,275,025	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	7,999,009	1,295,768
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,235,462	2,281,195
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,880,057,220	3,915,915,688
12. Deduct total nonadmitted amounts	578,547	535,766
13. Statement value at end of current period (Line 11 minus Line 12)	3,879,478,673	3,915,379,922

STATEMENT AS OF JUNE 30, 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
BONDS								
1. NAIC 1 (a)	1,966,904,760	64,609,390	86,206,822	(60,796,697)	1,966,904,760	1,884,510,631		2,170,064,508
2. NAIC 2 (a)	1,480,622,919	177,669,674	175,313,636	28,849,036	1,480,622,919	1,511,827,993		1,344,006,302
3. NAIC 3 (a)	169,060,754	724,077	7,772,461	30,829,068	169,060,754	192,841,438		128,363,521
4. NAIC 4 (a)	109,233,857	0	0	(13,977,886)	109,233,857	95,255,971		102,678,012
5. NAIC 5 (a)	64,758,614	3,652,111	2,286,281	78,254	64,758,614	66,202,698		54,636,339
6. NAIC 6 (a)	10,860,953	0	0	8,341,086	10,860,953	19,202,039		19,057,034
7. Total Bonds	3,801,441,857	246,655,252	271,579,200	(6,677,139)	3,801,441,857	3,769,840,770	0	3,818,805,716
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		
9. NAIC 2	30,842,633	0	0	0	30,842,633	30,842,633		30,710,956
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	30,842,633	0	0	0	30,842,633	30,842,633	0	30,710,956
15. Total Bonds and Preferred Stock	3,832,284,490	246,655,252	271,579,200	(6,677,139)	3,832,284,490	3,800,683,403	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 \$17,515,714 ; NAIC 2 \$6,049,004 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	5,777,435	xxx	5,777,435	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,176,533	0
2. Cost of short-term investments acquired	33,538,341	4,375,306
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,153	0
6. Deduct consideration received on disposals	30,940,592	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)	5,777,435	3,176,533
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,777,435	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	6,550,972
3. Unrealized Valuation increase/(decrease)	(8,974,903)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	420,865
6. Considerations received/(paid) on terminations	7,269,018
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	15,132,248
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,132,248

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

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	15,132,217
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).....	15,132,217
4.	Part D, Section 1, Column 5.....	54,868,306
5.	Part D, Section 1, Column 6.....	(39,736,089)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	15,132,217
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	15,132,217
10.	Part D, Section 1, Column 8.....	54,868,306
11.	Part D, Section 1, Column 9.....	(39,736,089)
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.....	0
15.	Part D, Section 1, Column 11.....	0
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	84,630,401	63,370,387
2. Cost of cash equivalents acquired	1,330,430,018	2,758,614,112
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,187	20,630
6. Deduct consideration received on disposals	1,374,987,781	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)	40,074,825	84,630,401
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	40,074,825	84,630,401

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
LL-2002	Carrboro		NC		05/22/2020	3.300	15,500,000	0	21,730,000
LL-2003	Greenwood		IN		06/15/2020	3.625	21,760,000	0	33,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other							37,260,000	0	55,230,000
0899999. Total Mortgages in good standing							37,260,000	0	55,230,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							37,260,000	0	55,230,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	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-0206	Grandville	MI		11/26/2002		273,731	0	0	0	0	0	0	0	6,954	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		640,994	0	0	0	0	0	0	0	65,315	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,774,519	0	0	0	0	0	0	0	74,438	0	0	0
LL-0503	West Chester	OH		04/12/2005		487,804	0	0	0	0	0	0	0	19,639	0	0	0
LL-0507	Long Beach	CA		08/31/2005		188,027	0	0	0	0	0	0	0	62,672	0	0	0
LL-0509	Round Rock	TX		11/09/2005		609,370	0	0	0	0	0	0	0	21,825	0	0	0
LL-0510	Round Rock	TX		10/11/2005		52,788	0	0	0	0	0	0	0	14,329	0	0	0
LL-0515	St. Paul	MN		07/17/2006		368,521	0	0	0	0	0	0	0	53,761	0	0	0
LL-0517	Nashville	TN		06/26/2006		416,483	0	0	0	0	0	0	0	10,943	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,301,641	0	0	0	0	0	0	0	82,004	0	0	0
LL-0608	Sun City	FL		09/22/2006		458,049	0	0	0	0	0	0	0	11,496	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,337,971	0	0	0	0	0	0	0	21,774	0	0	0
LL-0618	Golden	CO		02/14/2007		1,423,252	0	0	0	0	0	0	0	19,747	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,924,280	0	0	0	0	0	0	0	25,805	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,533,433	0	0	0	0	0	0	0	30,157	0	0	0
LL-0710	Concord	NC		03/12/2008		1,032,287	0	0	0	0	0	0	0	71,046	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,215,440	0	0	0	0	0	0	0	77,550	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		573,636	0	0	0	0	0	0	0	61,858	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		611,131	0	0	0	0	0	0	0	12,587	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,236,638	0	0	0	0	0	0	0	27,823	0	0	0
LL-0807	Springfield	IL		11/25/2008		2,993,618	0	0	0	0	0	0	0	33,118	0	0	0
LL-0812	Gastonia	NC		11/17/2008		304,783	0	0	0	0	0	0	0	6,374	0	0	0
LL-0902	Beckley	WV		03/08/2010		744,051	0	0	0	0	0	0	0	14,047	0	0	0

STATEMENT AS OF JUNE 30, 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	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 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-0903	Simpsonville	SC		11/25/2009		2,813,795	0	0	0	0	0	0	0	35,582	0	0	0
LL-0905	Memphis	TN		07/29/2009		854,834	0	0	0	0	0	0	0	26,296	0	0	0
LL-0907	Orlando	FL		09/03/2009		379,460	0	0	0	0	0	0	0	12,590	0	0	0
LL-0908	Houston	TX		10/01/2009		2,287,846	0	0	0	0	0	0	0	38,798	0	0	0
LL-0909	Leesburg	FL		12/10/2009		693,060	0	0	0	0	0	0	0	21,117	0	0	0
LL-0910	Minneola	FL		12/10/2009		652,292	0	0	0	0	0	0	0	19,874	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,201,386	0	0	0	0	0	0	0	39,862	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,648,768	0	0	0	0	0	0	0	22,955	0	0	0
LL-1002	Ashland	KY		06/30/2010		809,492	0	0	0	0	0	0	0	30,723	0	0	0
LL-1003	Independence	MO		08/12/2010		2,509,307	0	0	0	0	0	0	0	92,859	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,119,259	0	0	0	0	0	0	0	39,312	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,049,041	0	0	0	0	0	0	0	25,043	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		1,844,274	0	0	0	0	0	0	0	60,642	0	0	0
LL-1202	Lansing	MI		04/19/2012		1,503,665	0	0	0	0	0	0	0	149,127	0	0	0
LL-1206	Orlando	FL		09/27/2012		7,321,919	0	0	0	0	0	0	0	101,664	0	0	0
LL-1301	Sandy	UT		05/30/2013		16,222,258	0	0	0	0	0	0	0	108,742	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		2,940,984	0	0	0	0	0	0	0	24,279	0	0	0
LL-1402	Union City	CA		08/25/2014		39,140,613	0	0	0	0	0	0	0	439,711	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,011,814	0	0	0	0	0	0	0	17,502	0	0	0
LL-1502	Bolingbrook	IL		06/30/2015		17,533,222	0	0	0	0	0	0	0	109,822	0	0	0
LL-1503	Myrtle Beach	SC		07/27/2015		9,920,815	0	0	0	0	0	0	0	49,042	0	0	0
LL-1504	Round Rock	TX		08/07/2015		11,025,053	0	0	0	0	0	0	0	206,786	0	0	0
LL-1505	American Canyon	CA		09/10/2015		19,757,430	0	0	0	0	0	0	0	147,226	0	0	0
LL-1506	Columbus	OH		09/23/2015		12,422,863	0	0	0	0	0	0	0	138,512	0	0	0
LL-1601	Watsonville	CA		01/04/2016		25,483,271	0	0	0	0	0	0	0	483,246	0	0	0
LL-1602	Clarksville	TN		07/01/2016		18,386,802	0	0	0	0	0	0	0	89,860	0	0	0
LL-1604	Lafayette	IN		12/22/2016		13,538,651	0	0	0	0	0	0	0	63,661	0	0	0
LL-1701	West Chester	OH		01/30/2017		8,627,388	0	0	0	0	0	0	0	83,611	0	0	0
LL-1702	Kissimmee	FL		03/02/2017		31,841,265	0	0	0	0	0	0	0	186,495	0	0	0
LL-1703	Columbus	OH		06/13/2017		40,500,000	0	0	0	0	0	0	0	159,537	0	0	0
LL-1704	Bolingbrook	IL		07/20/2017		9,341,956	0	0	0	0	0	0	0	54,107	0	0	0
LL-1705	Port Wentworth	GA		12/07/2017		33,233,175	0	0	0	0	0	0	0	176,323	0	0	0
LL-1706	Plain City	OH		06/21/2018		16,495,452	0	0	0	0	0	0	0	142,548	0	0	0
LL-1901	Findlay	OH		01/30/2019		23,902,753	0	0	0	0	0	0	0	186,601	0	0	0
LL-8161	Cotuit	MA		07/10/2001		84,570	0	0	0	0	0	0	0	12,881	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		2,740,369	0	0	0	0	0	0	0	77,954	0	0	0
0299999. Mortgages with partial repayments						417,341,549	0	0	0	0	0	0	0	4,500,152	0	0	0
0599999 - Totals						417,341,549	0	0	0	0	0	0	0	4,500,152	0	0	0

E02.1

STATEMENT AS OF JUNE 30, 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	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	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
		City	State									
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	IFE	12/03/2018			158,809		327,629	9.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated												
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,751,975	0	6,713,491	1.160
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies		09/21/2017			467,028		320,472	11.100
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			177,974		797,669	12.500
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018			896,198		9,031,452	4.390
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
								0	3,293,175	0	16,863,084	XXX
4899999. Total - Unaffiliated												
								0	3,451,984	0	17,190,713	XXX
4999999. Total - Affiliated												
								0	0	0	0	XXX
5099999 - Totals												
								0	3,451,984	0	17,190,713	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	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Change in Book/Adjusted Carrying Value							15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	04/15/2020	6,762							6,762	6,762			0	0	
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018		5,507							5,507	5,507			0	0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																				
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/08/2020	110,371							110,371	110,371			0	0	
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/27/2020	3,708,260							3,708,260	3,708,260			0	0	
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	04/30/2020	62,547							62,547	62,547			0	0	
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/27/2020	461,983							461,983	461,983			0	0	
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	04/02/2020	224,114							224,114	224,114			0	0	
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	04/02/2020	1,613,209							1,613,209	1,613,209			0	0	
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	04/29/2020	235,004							235,004	235,004			0	0	
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated																				
							6,415,488	0	0	0	0	0	0	6,415,488	6,415,488	0	0	0	0	
4899999. Total - Unaffiliated																				
							12,270	0	0	0	0	0	0	12,270	12,270	0	0	0	0	
4999999. Total - Affiliated																				
							6,415,488	0	0	0	0	0	0	6,415,488	6,415,488	0	0	0	0	
5099999 - Totals																				
							6,427,758	0	0	0	0	0	0	6,427,758	6,427,758	0	0	0	0	

STATEMENT AS OF JUNE 30, 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
36176F-25-0	G2 G2 765164 3.640% 10/20/61		.05/01/2020	Interest Capitalization		524	524	.0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.06/01/2020	Interest Capitalization		53,404	53,404	.0	1
38378N-LV-3	GNR 2013-191 Z 4.084% 11/16/53		.06/01/2020	Interest Capitalization		40,396	40,396	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.989% 01/16/54		.06/01/2020	Interest Capitalization		35,717	35,717	.0	1
90376P-BA-8	INT DEV FIN CORP 0.114% 08/13/27		.06/12/2020	WELLS FARGO		4,000,000	4,000,000	.98	1
0599999. Subtotal - Bonds - U.S. Governments						4,130,041	4,130,041	98	XXX
71567P-AP-5	PERUSAHAAN PENERBIT SBSN SOVEREIGN 2.800% 06/23/30	D	.06/16/2020	HONG KONG SHANGHAI BK		4,000,000	4,000,000	.0	1
1099999. Subtotal - Bonds - All Other Governments						4,000,000	4,000,000	0	XXX
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		.06/02/2020	DIPERNA FINANCIAL		105,733	105,733	.0	5GI
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2020	Various		32,715	32,715	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2020	Interest Capitalization		54,589	54,589	.0	1
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.06/01/2020	Interest Capitalization		56,552	56,552	.0	1
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		.05/01/2020	Interest Capitalization		.0	.0	.0	1
3137FT-ZS-9	FHMS K110 X1 1.698% 04/25/30		.06/17/2020	MORGAN STANLEY FIXED INC		2,524,474	.0	21,739	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.06/01/2020	Interest Capitalization		11,258	11,258	.0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						2,785,321	260,847	21,739	XXX
THLIVO-00-0	THL Credit 5.000% 12/03/24		.06/04/2020	PRIVATE PLACEMENT		3,017,378	3,017,378	.0	5GI
00287Y-CE-7	ABBVIE INC 5.000% 12/15/21		.05/15/2020	Tax Free Exchange		1,019,082	1,000,000	20,833	2FE
00287Y-CN-7	ABBVIE INC 4.750% 03/15/45		.05/14/2020	Tax Free Exchange		2,524,747	2,500,000	19,462	2FE
00287Y-DC-0	ABBVIE INC 3.800% 03/15/25		.05/14/2020	Tax Free Exchange		10,011,928	10,000,000	62,278	2FE
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		.04/23/2020	Tax Free Exchange		4,841,616	5,000,000	88,108	2FE
097023-CT-0	BOEING CO 4.875% 05/01/25		.04/30/2020	BANK OF AMERICA SEC		10,000,000	10,000,000	.0	2FE
19565C-AA-8	COLONIAL ENTERPRISES INC 3.250% 05/15/30		.05/06/2020	TD SECURITIES		4,997,450	5,000,000	.0	1FE
23305J-AG-7	DBUS 2017-BRKB C 3.648% 10/10/34		.06/17/2020	WELLS FARGO		3,536,895	3,375,000	6,155	1FM
233293-AQ-2	DPL INC 4.350% 04/15/29		.04/01/2020	Tax Free Exchange		454,107	500,000	.0	3FE
23338V-AM-8	DTE ELECTRIC CO 2.625% 03/01/31		.04/01/2020	J P MORGAN SEC FIXED INC		9,983,200	10,000,000	.0	1FE
240019-BV-0	DAYTON POWER & LIGHT 3.950% 06/15/49		.04/09/2020	Tax Free Exchange		5,165,588	5,000,000	.0	2FE
40434L-AB-1	HP INC 3.000% 06/17/27		.06/09/2020	J P MORGAN SEC FIXED INC		4,985,900	5,000,000	.0	2FE
46647P-BP-0	JPMORGAN CHASE & CO 2.956% 05/13/31		.05/06/2020	J P MORGAN SEC FIXED INC		8,000,000	8,000,000	.0	1FE
52532X-AC-9	LEIDOS INC 3.625% 05/15/25		.05/07/2020	CITIGROUP GLOBAL MKTS		2,989,260	3,000,000	.0	2FE
59980A-AB-3	MMLT 2017-2 M1 3.250% 07/25/59		.05/05/2020	WELLS FARGO		8,030,684	7,844,380	4,249	1FM
680665-AL-0	CLIN CORPORATION 5.625% 08/01/29		.04/01/2020	J P MORGAN SEC FIXED INC		269,970	300,000	2,906	3FE
684308-JF-5	PACIFIC GAS & EL 2.100% 08/01/27		.06/16/2020	J P MORGAN SEC FIXED INC		3,992,560	4,000,000	.0	2FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		.06/18/2020	NOMURA SECURITIES INTERNATIONAL		4,861,109	4,861,869	10,028	1FE
78412F-AW-4	SESI LLC 7.125% 12/15/21		.06/03/2020	Tax Free Exchange		529,000	529,000	.0	5FE
91533B-AD-2	UPJOHN INC 2.700% 06/22/30		.06/17/2020	GOLDMAN SACHS		4,984,350	5,000,000	.0	2FE
13887W-AA-8	CANVC 2019-2A A 2.505% 10/15/32	D	.06/24/2020	BARCLAYS		4,917,500	5,000,000	25,889	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						99,112,324	98,927,627	239,908	XXX
8399997. Total - Bonds - Part 3						110,027,686	107,318,515	261,745	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						110,027,686	107,318,515	261,745	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
38173M-11-0	GOLUB CAPITAL BDC INC		.05/04/2020	PRIVATE PLACEMENT	576,666.000	.0	.0	.0	
437076-10-2	HOME DEPOT		.04/07/2020	S. G. COWEN SECURITIES CORP.	757.000	.0	.0	.0	
83012A-10-9	SIXTH STREET SPECIALITY LENDING		.06/16/2020	Tax Free Exchange	38,800.000	814,800	.0	.0	
855244-10-9	STARBUCKS CORP		.04/07/2020	S. G. COWEN SECURITIES CORP.	2,536.000	179,841	.0	.0	
882508-10-4	TEXAS INSTRUMENTS		.04/07/2020	S. G. COWEN SECURITIES CORP.	2,029.000	224,080	.0	.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,369,408	XXX	0	XXX
31337F-10-5	FHLB CINCINNATI		.05/29/2020	PRIVATE PLACEMENT	4,865.000	.0	.0	.0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						486,500	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,855,908	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,855,908	XXX	0	XXX

E04

STATEMENT AS OF JUNE 30, 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 Admini- strative Symbol
9899999. Total - Preferred and Common Stocks						1,855,908	XXX	0	XXX
9999999 - Totals						111,883,584	XXX	261,745	XXX

STATEMENT AS OF JUNE 30, 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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		06/03/2020	Paydown		86,809	86,809	93,311	87,170	0	(885)	0	(885)	0	86,809	0	0	0	1,065	10/20/2061	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2020	Paydown		141,617	141,617	144,598	140,760	0	857	0	857	0	141,617	0	0	0	1,459	11/20/2060	1
38376G-P3-8	GNR 2011-53 B 3.906% 05/16/51		06/01/2020	Paydown		55,001	55,001	61,337	57,100	0	(2,099)	0	(2,099)	0	55,001	0	0	0	898	05/16/2051	1
38376G-WD-8	GNR 2010-122 IO 0.283% 02/16/44		06/01/2020	Paydown		0	0	786	142	0	(142)	0	(142)	0	0	0	0	0	82	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		06/01/2020	Paydown		290,859	290,859	288,677	289,844	0	1,015	0	1,015	0	290,859	0	0	0	5,545	04/20/2039	1
38376V-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		06/01/2020	Paydown		486,708	486,708	475,149	484,511	0	2,197	0	2,197	0	486,708	0	0	0	9,463	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2020	Paydown		33,962	33,962	35,422	34,253	0	(290)	0	(290)	0	33,962	0	0	0	637	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.586% 11/16/43		06/01/2020	Paydown		1,744	1,744	1,986	1,983	0	(239)	0	(239)	0	1,744	0	0	0	38	11/16/2043	1
38379U-NF-9	GNR 2016-45 IO 0.977% 02/16/58		06/01/2020	Paydown		0	0	176,122	173,264	0	(173,264)	0	(173,264)	0	0	0	0	0	45,006	02/16/2058	1
				Redemption	100.0000																
690353-5A-1	OPIC AGENCY DEBENTURES 1.543% 05/15/24		05/18/2020	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	845	05/15/2024	1
690353-C8-8	OPIC 0.139% 06/01/33		06/01/2020	Redemption	100.0000	31,181	31,181	31,181	31,181	0	0	0	0	0	31,181	0	0	0	5,712	06/01/2033	1
690353-C9-6	OPIC 0.138% 01/15/30		04/15/2020	Redemption	100.0000	111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	1,041	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.543% 09/15/22		06/15/2020	Redemption	100.0000	699,820	699,820	699,820	699,820	0	0	0	0	0	699,820	0	0	0	5,076	09/15/2022	1
0599999	Subtotal - Bonds - U.S. Governments					2,039,022	2,039,022	2,219,710	2,211,349	0	(172,850)	0	(172,850)	0	2,039,022	0	0	0	76,867	XXX	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		06/01/2020	Redemption	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,041	12/01/2048	561
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		06/01/2020	Redemption	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,294	12/01/2048	561
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2020	Redemption	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,344	11/15/2021	1FE
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		05/15/2020	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,025	11/15/2032	1FE
3128HX-W7-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2020	Paydown		83,733	83,733	87,017	86,600	0	(2,867)	0	(2,867)	0	83,733	0	0	0	1,089	08/15/2042	1
31335A-LU-0	FG FG 660587 4.000% 02/01/46		06/01/2020	Paydown		368,547	368,547	388,040	387,489	0	(18,942)	0	(18,942)	0	368,547	0	0	0	6,282	02/01/2046	1
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		06/01/2020	Paydown		6,103	6,103	5,685	5,913	0	190	0	190	0	6,103	0	0	0	157	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		06/01/2020	Paydown		14,629	14,629	14,062	14,532	0	97	0	97	0	14,629	0	0	0	371	03/15/2022	1
31337J-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		06/01/2020	Paydown		3,127	3,127	3,147	3,171	0	(45)	0	(45)	0	3,127	0	0	0	80	02/15/2029	1
31337K-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		06/01/2020	Paydown		29,606	29,606	27,469	29,017	0	589	0	589	0	29,606	0	0	0	759	04/15/2029	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2020	Paydown		29,406	29,406	29,038	29,167	0	239	0	239	0	29,406	0	0	0	307	02/25/2032	1
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		05/29/2020	Paydown		4,419,764	4,419,764	4,295,458	4,403,910	0	15,854	0	15,854	0	4,419,764	0	0	0	61,615	06/25/2020	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		06/01/2020	Paydown		815,939	815,939	824,049	814,476	0	1,464	0	1,464	0	815,939	0	0	0	13,459	10/25/2020	1
3137A7-UJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		06/01/2020	Paydown		21,859	21,859	21,966	21,817	0	42	0	42	0	21,859	0	0	0	372	11/25/2020	1
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		06/01/2020	Paydown		109,885	109,885	114,641	110,857	0	(972)	0	(972)	0	109,885	0	0	0	2,076	04/15/2026	1
3137AB-ZC-4	FHR FHR 3855 HB 4.000% 05/15/26		06/01/2020	Paydown		536,363	536,363	541,726	536,829	0	(466)	0	(466)	0	536,363	0	0	0	9,075	05/15/2026	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.445% 01/25/22		06/01/2020	Paydown		0	0	175,572	32,267	0	(32,267)	0	(32,267)	0	0	0	0	0	10,376	01/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.317% 07/25/22		06/01/2020	Paydown		0	0	103,770	26,648	0	(26,648)	0	(26,648)	0	0	0	0	0	5,443	07/25/2022	1FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2020	Paydown		107,254	107,254	106,014	106,629	0	626	0	626	0	107,254	0	0	0	1,280	10/15/2040	1
3137BC-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2020	Paydown		3,406	3,406	3,379	3,391	0	15	0	15	0	3,406	0	0	0	50	05/15/2044	1
3137BR-QL-2	FHMS FHMS K057 X1 1.323% 07/25/26		06/01/2020	Paydown		0	0	9,661	6,543	0	(6,543)	0	(6,543)	0	0	0	0	0	550	07/25/2026	1
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		06/01/2020	Paydown		102,546	102,546	102,622	102,514	0	32	0	32	0	102,546	0	0	0	1,268	07/01/2026	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2020	Paydown		19,437	19,437	20,408	20,343	0	(907)	0	(907)	0	19,437	0	0	0	320	09/01/2043	1
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		06/01/2020	Paydown		398,277	398,277	407,966	407,535	0	(9,258)	0	(9,258)	0	398,277	0	0	0	5,004	10/01/2045	1
31392K-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		06/01/2020	Paydown		105,291	105,291	100,915	104,645	0	645	0	645	0	105,291	0	0	0	2,666	05/15/2022	1
31392X-5H-7	FHR FHR 2517 BO 5.500% 10/15/32		06/01/2020	Paydown		23,250	23,250	22,814	23,006	0	244	0	244	0	23,250	0	0	0	566	10/15/2032	1
31393U-L2-7	FNW 2003-129 OG 5.000% 01/25/24		06/01/2020	Paydown		156,931	156,931	153,033	155,928	0	1,004	0	1,004	0	156,931	0	0	0	3,285	01/25/2024	1
31394P-V6-5	FHR FHR 2756 ME 5.000% 02/15/24		06/01/2020	Paydown		355,810	355,810	352,586	354,767	0	1,044	0	1,044	0	355,810	0	0	0	7,477	02/15/2024	1
31396E-HJ-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		06/01/2020	Paydown		59,267	59,267	58,360	58,934	0	333	0	333	0	59,267	0	0	0	1,317	11/15/2025	1
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		06/01/2020	Paydown		79,968	79,968	78,606	79,474	0	494	0	494	0	79,968	0	0	0	1,827	12/15/2025	1
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		06/01/2020	Paydown		33,829	33,829	33,321	33,633	0	196	0	196	0	33,829	0	0	0	777	01/15/2026	1

E05

STATEMENT AS OF JUNE 30, 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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		06/01/2020	Paydown		67,815	67,815	66,734	67,427	0	388	0	388	0	67,815	0	0	0	1,555	01/15/2026	1
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		06/01/2020	Paydown		28,532	28,532	28,247	28,401	0	131	0	131	0	28,532	0	0	0	655	02/15/2026	1
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		06/01/2020	Paydown		201,931	201,931	179,939	191,796	0	10,134	0	10,134	0	201,931	0	0	0	3,346	09/25/2029	1
31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		06/01/2020	Paydown		2,688	2,688	2,684	2,683	0	5	0	5	0	2,688	0	0	0	67	02/15/2027	1
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		06/01/2020	Paydown		29,007	29,007	26,741	28,172	0	836	0	836	0	29,007	0	0	0	704	06/15/2027	1
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		06/01/2020	Paydown		35,876	35,876	35,865	35,817	0	59	0	59	0	35,876	0	0	0	914	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2020	Paydown		320,192	320,192	323,719	320,137	0	55	0	55	0	320,192	0	0	0	4,741	03/25/2037	1
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		06/01/2020	Paydown		12,219	12,219	11,666	12,049	0	170	0	170	0	12,219	0	0	0	205	11/25/2024	1
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		06/01/2020	Paydown		306,627	306,627	295,931	303,548	0	3,079	0	3,079	0	306,627	0	0	0	5,115	09/15/2024	1
31398L-W9-5	FHR FHR 3627 GH 4.000% 01/15/25		06/01/2020	Paydown		47,574	47,574	50,057	48,185	0	(611)	0	(611)	0	47,574	0	0	0	794	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2020	Paydown		91,416	91,416	88,174	90,450	0	966	0	966	0	91,416	0	0	0	1,485	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2020	Paydown		153,555	153,555	160,249	153,343	0	212	0	212	0	153,555	0	0	0	2,827	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2020	Paydown		98,984	98,984	107,583	100,158	0	(1,174)	0	(1,174)	0	98,984	0	0	0	1,837	09/25/2025	1
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2020	Paydown		90,106	90,106	91,556	91,351	0	(1,245)	0	(1,245)	0	90,106	0	0	0	1,293	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/04/2020	Redemption	100.0000																
34074M-JC-6	MN HSG FIN AGY SINGLE FAMILY HSG 3.230%		05/04/2020	Redemption	100.0000	357,276	357,276	357,276	357,276	0	0	0	0	0	357,276	0	0	0	4,165	07/01/2041	1FE
60416Q-HR-8	08/01/49		06/03/2020	Redemption	100.0000	45,478	45,478	45,478	45,478	0	0	0	0	0	45,478	0	0	0	11,047	08/01/2049	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		05/04/2020	Redemption	100.0000	25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	265	11/01/2041	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.580% 01/16/25		06/24/2020	Call	100.0000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	3,012	01/16/2025	1FE
639064-PP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810%		06/01/2020	Redemption	100.0000	150,000	150,000	151,244	150,247	0	(247)	0	(247)	0	150,000	0	0	0	4,358	06/01/2024	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		09/01/41	Redemption	100.0000	20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	206	09/01/2041	1FE
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/04/2020	Redemption	100.0000	80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	0	05/15/2025	1FE
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/04/2020	Redemption	100.0000	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	05/15/2028	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/01/2020	Redemption	100.0000	44,905	44,905	44,905	44,905	0	0	0	0	0	44,905	0	0	0	843	12/25/2043	1FE
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		06/01/2020	Redemption	100.0000	44,905	44,905	44,905	44,905	0	0	0	0	0	44,905	0	0	0	843	12/25/2043	1FE
92813T-EE-6	08/25/42		06/03/2020	Redemption	100.0000	34,568	34,568	34,568	34,568	0	0	0	0	0	34,568	0	0	0	1,044	08/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					10,927,976	10,927,976	11,108,929	10,491,026	0	(63,049)	0	(63,049)	0	10,927,976	0	0	0	196,030	XXX	XXX
THLIVO-00-0	THL Credit 5.000% 12/03/24		04/30/2020	PRIVATE PLACEMENT		458,803	458,803	458,803	458,803	0	0	0	0	0	458,803	0	0	0	5,799	12/03/2024	561
PINEBR-ID-6	PINEBRIDGE 6.000% 12/31/31		06/30/2020	Various		1,183,478	1,183,478	1,183,478	857,267	0	0	0	0	1,183,478	0	0	0	58,497	12/31/2031	561	
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2020	Paydown		169,423	169,423	170,522	170,712	0	(1,289)	0	(1,289)	0	169,423	0	0	0	2,417	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.625% 04/25/45		06/01/2020	Paydown		134,017	134,017	137,064	136,116	0	(2,098)	0	(2,098)	0	134,017	0	0	0	2,194	04/25/2045	1FM
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2020	Redemption	100.0000	19,798	19,798	18,192	18,422	0	1,376	0	1,376	0	19,798	0	0	0	454	12/31/2025	2FE
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,841,616	5,000,000	4,821,877	4,834,268	0	7,348	0	7,348	0	4,841,616	0	0	0	88,108	04/28/2026	2FE
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		06/23/2020	ROBERT W. BAIRD		4,060,031	4,262,499	4,262,499	4,262,499	0	0	0	0	4,262,499	0	(202,468)	(202,468)	133,973	02/15/2029	1FE	
023761-AA-7	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2020	Redemption	100.0000	67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	1FE
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2020	Paydown		27,610	27,610	27,609	27,494	0	116	0	116	0	27,610	0	0	0	452	10/17/2036	1FE
02665X-AA-7	AHAR 2014-SFR3 A 3.678% 12/17/36		06/01/2020	Paydown		94,330	94,330	94,324	94,096	0	235	0	235	0	94,330	0	0	0	1,440	12/17/2036	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2020	Paydown		13,462	13,462	13,461	13,453	0	9	0	9	0	13,462	0	0	0	194	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6*
038222-AF-2	APPLIED MATERIALS 4.300% 06/15/21		06/29/2020	Call	103.7848	5,189,239	5,000,000	4,987,850	4,997,810	0	708	0	708	0	4,998,519	0	1,481	1,481	303,906	06/15/2021	1FE
038222-AH-8	APPLIED MATERIALS 2.625% 10/01/20		06/29/2020	Call	100.6020	3,592,496	3,571,000	3,568,500	3,570,530	0	181	0	181	0	3,570,711	0	289	289	90,758	10/01/2020	1FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		04/30/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2FE
04684T-AE-1	A10 2017-1A A2 2.650% 03/15/36		05/15/2020	Paydown		226,749	226,749	226,702	226,748	0	1	0	1	0	226,749	0	0	0	2,484	03/15/2036	1FE
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		06/20/2020	Paydown		651,029	651,029	651,029	651,029	0	0	0	0	0	651,029	0	0	0	6,381	10/20/2020	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2020	Redemption	100.0000	120,053	120,053	120,053	120,053	0	0	0	0	0	120,053	0	0	0	3,599	04/01/2024	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2020	Paydown		209,403	209,403	208,929	208,885	0	518	0	518	0	209,403	0	0	0	2,744	08/25/2043	1FM

E05.1

STATEMENT AS OF JUNE 30, 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	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2020	Paydown		62,383	62,383	62,255	62,252	.0	131	.0	131	.0	62,383	.0	.0	.0	1,009	09/25/2057	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 12/25/20		04/01/2020	Paydown		.3	.3	.3	.3	.0	.0	.0	.0	.0	.3	.0	.0	.0	.0	12/25/2020	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2020	Paydown		60,440	59,776	51,280	48,808	.0	11,632	.0	11,632	.0	60,440	.0	.0	.0	1,299	11/25/2035	1FM
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		860,000	860,000	861,032	860,257	.0	(257)	.0	(257)	.0	860,000	.0	.0	.0	11,255	05/01/2020	1FE
17307G-L9-7	CMULTI 2005-9 22A3 6.000% 11/25/35		06/01/2020	Paydown		.0	8,746	5,693	5,596	.0	(5,596)	.0	(5,596)	.0	.0	.0	.0	.0	.0	11/25/2035	1FM
17321L-AA-7	CMULTI 2013-J1 A1 3.500% 10/25/43		06/01/2020	Paydown		82,159	82,159	80,484	80,583	.0	1,576	.0	1,576	.0	82,159	.0	.0	.0	1,219	10/25/2043	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	326	04/25/2047	2FE
20449E-BT-2	COMPASS BANK 5.500% 04/01/20		04/01/2020	Maturity		2,250,000	2,250,000	2,253,380	2,249,851	.0	149	.0	149	.0	2,250,000	.0	.0	.0	61,875	04/01/2020	2FE
209111-EZ-2	CONSOLIDATED EDISON OF NY 4.450% 06/15/20		06/15/2020	Maturity		3,000,000	3,000,000	3,000,850	2,999,931	.0	69	.0	69	.0	3,000,000	.0	.0	.0	66,750	06/15/2020	2FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2020	Various	100.0000	200,354	200,354	196,877	199,704	.0	650	.0	650	.0	200,354	.0	.0	.0	5,994	04/19/2022	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2020	Redemption		24,864	24,864	24,864	24,864	.0	.0	.0	.0	.0	24,864	.0	.0	.0	424	05/15/2034	1FE
233050-AC-7	DBUS 2011-LC1A A3 5.002% 11/10/46		06/01/2020	Paydown		72,821	72,821	73,545	72,823	.0	(2)	.0	(2)	.0	72,821	.0	.0	.0	1,424	11/10/2046	1FM
233293-AP-4	DPL INC 4.350% 04/15/29		04/01/2020	Tax Free Exchange		454,107	500,000	452,500	452,863	.0	1,244	.0	1,244	.0	454,107	.0	.0	.0	10,875	04/15/2029	3FE
240019-BT-5	DAYTON POWER & LIGHT 3.950% 06/15/49		04/09/2020	Tax Free Exchange		5,165,588	5,000,000	5,166,850	5,166,648	.0	(1,060)	.0	(1,060)	.0	5,165,588	.0	.0	.0	.0	06/15/2049	2FE
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call	100.0000	334,000	334,000	334,000	334,000	.0	.0	.0	.0	.0	334,000	.0	.0	.0	4,283	04/17/2020	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2020	Paydown		20,000	20,000	20,092	20,050	.0	(50)	.0	(50)	.0	20,000	.0	.0	.0	.0	07/25/2047	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2020	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	212	10/20/2049	2FE
291641-BD-9	EMPIRE DISTRICT ELEC CO 4.650% 06/01/20		06/01/2020	Maturity		2,000,000	2,000,000	1,995,720	1,999,631	.0	369	.0	369	.0	2,000,000	.0	.0	.0	46,500	06/01/2020	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2020	Paydown		127,552	127,552	126,514	126,640	.0	911	.0	911	.0	127,552	.0	.0	.0	1,628	06/25/2043	1FM
341099-QM-9	FLORIDA POWER CORP 4.550% 04/01/20		04/01/2020	Maturity		3,500,000	3,500,000	3,487,840	3,499,171	.0	829	.0	829	.0	3,500,000	.0	.0	.0	79,825	04/01/2020	1FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2020	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	194	10/30/2048	2FE
34583B-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		1,019,082	1,000,000	1,091,960	1,024,247	.0	(5,165)	.0	(5,165)	.0	1,019,082	.0	.0	.0	20,833	12/15/2021	2FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		06/01/2020	Paydown		864	864	825	836	.0	28	.0	28	.0	864	.0	.0	.0	3	05/25/2034	1FM
36249K-AC-4	GSM 2010-C1 A2 4.592% 08/10/43		06/03/2020	Paydown		1,047,411	1,047,411	1,078,792	1,048,177	.0	(765)	.0	(765)	.0	1,047,411	.0	.0	.0	16,999	08/10/2043	1FM
36962G-SJ-9	GEN ELEC CAP CORP 4.650% 10/17/21		05/12/2020	TENDER OFFER		1,136,700	1,136,700	1,224,612	1,112,122	.0	(6,713)	.0	(6,713)	.0	1,105,409	.0	31,291	31,291	29,574	10/17/2021	2FE
402479-CA-5	GULF POWER CO 4.750% 04/15/20		04/15/2020	Maturity		3,000,000	3,000,000	2,999,520	2,999,576	.0	424	.0	424	.0	3,000,000	.0	.0	.0	71,250	04/15/2020	1FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		06/25/2020	Paydown		1,941,855	1,941,855	1,943,220	1,942,686	.0	(832)	.0	(832)	.0	1,941,855	.0	.0	.0	29,633	10/25/2023	1FE
46590M-AI-7	JPMCC 2016-JP2 XA 1.951% 08/15/49		06/01/2020	Paydown		.0	.0	214,639	141,572	.0	(141,572)	.0	(141,572)	.0	.0	.0	.0	.0	14,569	08/15/2049	1FE
466247-SE-4	JPMCC 2005-A5 A2 3.772% 08/25/35		06/01/2020	Paydown		51,750	51,750	43,793	48,593	.0	3,167	.0	3,167	.0	51,750	.0	.0	.0	884	08/25/2035	1FM
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2020	Paydown		140,179	140,179	144,384	141,182	.0	(1,003)	.0	(1,003)	.0	140,179	.0	.0	.0	2,147	12/15/2046	1FM
46648H-AI-9	JPMCC 2017-2 B1 3.703% 05/25/47		06/01/2020	Paydown		20,039	20,039	20,079	20,083	.0	(45)	.0	(45)	.0	20,039	.0	.0	.0	372	05/25/2047	1FM
46649V-AA-9	JPMCC 2018-LAQ A 1.194% 06/15/32		06/15/2020	Paydown		137,361	137,361	137,361	137,361	.0	.0	.0	.0	.0	137,361	.0	.0	.0	1,317	06/15/2032	1FM
46651Y-AC-4	JPMCC 2019-9 A3 3.500% 05/25/50		06/01/2020	Paydown		1,313,225	1,313,225	1,331,692	1,331,358	.0	(18,133)	.0	(18,133)	.0	1,313,225	.0	.0	.0	22,894	05/25/2050	1FM
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		04/14/2020	J P MORGAN SEC FIXED INC		478,975	460,000	459,438	459,613	.0	2	.0	2	.0	459,615	.0	19,360	19,360	13,678	07/15/2025	3FE
552953-CF-6	MGM MIRAGE INC 5.500% 04/15/27		04/15/2020	SUMRIDGE PARTNERS		1,766,702	1,866,000	1,866,000	1,866,000	.0	.0	.0	.0	.0	1,866,000	.0	(99,298)	(99,298)	51,804	04/15/2027	3FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		04/01/2020	Paydown		258	258	227	238	.0	20	.0	20	.0	258	.0	.0	.0	5	11/25/2034	1FM
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		06/01/2020	Paydown		205,138	205,138	209,235	205,178	.0	(40)	.0	(40)	.0	205,138	.0	.0	.0	4,302	09/15/2047	1FM
61763K-AI-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2020	Paydown		97,003	97,003	99,911	97,871	.0	(868)	.0	(868)	.0	97,003	.0	.0	.0	1,653	04/15/2047	1FM
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		06/01/2020	Paydown		180,226	180,226	175,720	176,725	.0	3,500	.0	3,500	.0	180,226	.0	.0	.0	2,469	07/25/2043	1FM
708696-BW-8	PENNSYLVANIA ELECTRIC CO 5.200% 04/01/20		04/01/2020	Various		4,000,000	4,000,000	4,001,340	3,999,383	.0	617	.0	617	.0	4,000,000	.0	.0	.0	104,000	04/01/2020	2FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/49		06/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	292	09/05/2048	2FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	244	12/05/2049	2FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2020	Paydown		486,121	486,121	488,932	488,863	.0	(2,742)	.0	(2,742)	.0	486,121	.0	.0	.0	6,193	12/25/2049	1FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2020	Paydown		52,856	52,856	52,848	.0	.0	.0	.0	.0	52,856	.0	.0	.0	.0	121	10/25/2063	1FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		06/01/2020	Paydown		29,844	29,844	24,826	28,145	.0	1,699	.0	1,699	.0	29,844	.0	.0	.0	622	09/25/2034	1FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		06/01/2020	Paydown		162,962	162,962	145,902	157,324	.0	5,638	.0	5,638	.0	162,962	.0	.0	.0	4,029	09/25/2034	1FM
78412F-AV-6	SESI LLC 7.125% 12/15/21		06/03/2020	Tax Free Exchange		529,000	529,000	529,000	.0	.0	.0	.0	.0	529,000	.0	.0	.0	.0	10,365	12/15/2021	3FE
78																					

STATEMENT AS OF JUNE 30, 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	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2020	Various		58,610	58,610	58,547	58,583	.0	.27	.0	.27	.0	58,610	.0	.0	.0	1,793	03/30/2024	2FE	
88031R-AA-6	TENASKA ALABAMA I I PART 6.125% 03/30/23		06/30/2020	Various		30,802	30,802	30,710	30,772	.0	.30	.0	.30	.0	30,802	.0	.0	.0	943	03/30/2023	2FE	
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2020	Paydown		238,701	238,701	273,649	256,189	.0	(17,487)	.0	(17,487)	.0	238,701	.0	.0	.0	4,814	06/15/2047	1FE	
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2020	Paydown		21,658	21,658	24,824	23,626	.0	(1,968)	.0	(1,968)	.0	21,658	.0	.0	.0	503	07/15/2059	1FE	
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2020	Paydown		71,718	71,718	71,281	71,326	.0	.392	.0	.392	.0	71,718	.0	.0	.0	1,104	03/25/2058	1FM	
913017-DB-2	UNITED TECHNOLOGIES 3.650% 08/16/23		05/19/2020	Call 110,3201 Redemption 100,0000		3,111,028	2,820,000	2,819,746	2,819,724	.0	(10)	.0	(10)	.0	2,819,714	.0	286	286	369,083	08/16/2023	2FE	
92783*-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2020			20,364	20,364	20,364	20,227	.0	137	.0	137	.0	20,364	.0	.0	.0	401	06/30/2030	1PL	
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2020	Paydown		272,235	272,235	280,388	274,426	.0	(2,191)	.0	(2,191)	.0	272,235	.0	.0	.0	4,583	05/15/2047	1FM	
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2020	Paydown		97,840	97,840	100,770	97,840	.0	.0	.0	.0	.0	97,840	.0	.0	.0	1,470	03/15/2046	1FM	
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2020	Redemption 100,0000		24,183	24,183	24,401	24,258	.0	(75)	.0	(75)	.0	24,183	.0	.0	.0	629	04/30/2024	1	
939653-AL-5	WASHINGTON REIT 4.950% 10/01/20		04/02/2020	Call 100,0000 Redemption 100,0000		5,000,000	5,000,000	5,429,850	5,022,775	.0	(22,775)	.0	(22,775)	.0	5,000,000	.0	.0	.0	124,438	10/01/2020	2FE	
94978*-AH-0	WFCM 2018-BX1 A 0.916% 12/15/36		06/10/2020	Paydown		23,634	23,634	23,634	23,634	.0	.0	.0	.0	.0	23,634	.0	.0	.0	719	01/10/2024	2	
95001P-AA-1	WESTAR ENERGY INC 5.100% 07/15/20		05/11/2020	Call 100,8457		2,016,915	2,000,000	2,046,120	2,002,996	.0	(2,255)	.0	(2,255)	.0	2,000,740	.0	(740)	(740)	100,782	07/15/2020	1FM	
95709T-AD-2	WESTERN GAS PARTNERS LP 4.650% 07/01/26		04/20/2020	Various		4,395,135	5,000,000	4,989,800	4,992,778	.0	(38)	.0	(38)	.0	4,992,740	.0	(597,605)	(597,605)	185,432	07/01/2026	3FE	
958254-AF-1	WIN 2014-2 B3 4.112% 09/20/44		06/01/2020	Paydown		373,276	373,276	384,941	381,478	.0	(8,202)	.0	(8,202)	.0	373,276	.0	.0	.0	6,266	09/20/2044	1FM	
97652Q-BL-2	WISCONSIN POWER & LIGHT 4.600% 06/15/20		06/15/2020	Maturity Redemption 100,0000		1,000,000	1,000,000	998,330	999,864	.0	136	.0	136	.0	1,000,000	.0	.0	.0	23,000	06/15/2020	1FE	
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2020	Tax Free Exchange		72,332	72,332	72,332	72,332	.0	.0	.0	.0	.0	72,332	.0	.0	.0	1,356	12/15/2027	1FE	
00507U-AS-0	ALLERGAN FUNDING SCS 3.800% 03/15/25	D	05/14/2020	Tax Free Exchange		10,021,928	10,000,000	10,024,250	10,012,819	.0	(891)	.0	(891)	.0	10,011,928	.0	10,000	10,000	252,278	03/15/2025	2FE	
00507U-AU-5	ALLERGAN FUNDING SCS 4.750% 03/15/45	D	05/14/2020	Tax Free Exchange		2,527,247	2,500,000	2,527,425	2,524,934	.0	(187)	.0	(187)	.0	2,524,747	.0	2,500	2,500	78,837	03/15/2045	2FE	
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	D	04/01/2020	KEY BANC-MCDONALD MORGAN STANLEY FIXED INC		5,000,800	5,000,000	4,981,100	4,986,648	.0	548	.0	548	.0	4,987,197	.0	13,403	13,403	64,583	09/27/2026	1FE	
12591D-AC-5	CNOOC 4.250% 04/30/24	D	04/22/2020	HONG KONG SHANGHAI BK Redemption 100,0000		1,076,500	1,000,000	996,632	997,837	.0	184	.0	184	.0	998,021	.0	78,479	78,479	20,542	04/30/2024	1FE	
12625G-AC-8	CNOOC 3.000% 05/09/23	D	04/21/2020	HONG KONG SHANGHAI BK Redemption 100,0000		3,079,290	3,000,000	2,982,000	2,988,409	.0	1,062	.0	1,062	.0	2,989,470	.0	89,820	89,820	41,000	05/09/2023	1FE	
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	D	06/01/2020	TD SECURITIES		106,000	106,000	110,717	108,040	.0	(2,040)	.0	(2,040)	.0	106,000	.0	.0	.0	3,816	06/01/2025	2FE	
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	D	04/01/2020	Maturity		6,480,000	6,480,000	7,187,812	6,551,636	.0	(23,145)	.0	(23,145)	.0	6,528,491	.0	(48,491)	(48,491)	195,048	01/15/2021	1FE	
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/24/2020	Maturity		5,000,000	5,000,000	5,706,850	5,045,072	.0	(45,072)	.0	(45,072)	.0	5,000,000	.0	.0	.0	111,250	06/24/2020	1FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					118,830,489	118,946,964	120,678,852	118,031,203	0	(249,594)	0	(249,594)	0	118,689,668	0	(387,283)	(387,283)	3,209,305	XXX	XXX	
8399997	Total - Bonds - Part 4					131,797,487	131,913,962	134,007,491	130,733,578	0	(485,493)	0	(485,493)	0	131,656,666	0	(387,283)	(387,283)	3,482,202	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					131,797,487	131,913,962	134,007,491	130,733,578	0	(485,493)	0	(485,493)	0	131,656,666	0	(387,283)	(387,283)	3,482,202	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
38173M-11-0	GOLUB CAPITAL BDC INC		05/05/2020	PRIVATE PLACEMENT		576,666,000	76,379	0	0	.0	.0	.0	.0	.0	0	.0	.0	.0	76,379	76,379	0	XXX
863667-10-1	STRYKER CORP		04/07/2020	S. G. COWEN SECURITIES		1,451,000	250,019	256,374	304,623	(48,249)	.0	.0	(48,249)	.0	256,374	.0	(6,355)	(6,355)	1,669			
87265K-10-2	TPG SPECIALTY LENDING INC		06/16/2020	Tax Free Exchange		38,800,000	814,800	814,800	833,036	(18,236)	.0	.0	(18,236)	.0	814,800	.0	.0	.0	43,068			
65960L-10-3	MDT		04/07/2020	S. G. COWEN SECURITIES		2,842,000	274,731	244,399	322,425	(78,026)	.0	.0	(78,026)	.0	244,399	.0	30,332	30,332	3,069			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,415,929	XXX	1,315,573	1,460,084	(144,511)	0	0	(144,511)	0	1,315,573	0	100,356	100,356	47,806	XXX	XXX	
31339*-10-7	FHLB Indianapolis		06/30/2020	PRIVATE PLACEMENT		37,000	3,700	3,332	3,700	(368)	.0	.0	(368)	.0	3,332	.0	368	368	50			
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,700	XXX	3,332	3,700	(368)	0	0	(368)	0	3,332	0	368	368	50	XXX	XXX	
9799997	Total - Common Stocks - Part 4					1,419,629	XXX	1,318,905	1,463,784	(144,879)	0	0	(144,879)	0	1,318,905	0	100,724	100,724	47,856	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					1,419,629	XXX	1,318,905	1,463,784	(144,879)	0	0	(144,879)	0	1,318,905	0	100,724	100,724	47,856	XXX	XXX	
8999999	Total - Preferred and Common Stocks					1,419,629	XXX	1,318,905	1,463,784	(144,879)	0	0	(144,879)	0	1,318,905	0	100,724	100,724	47,856	XXX	XXX	
9999999	Totals					133,217,116	XXX	135,326,396	132,197,362	(144,879)	(485,493)	0	(630,372)	0	132,975,571	0	(286,559)	(286,559)	3,530,058	XXX	XXX	

E05.3

STATEMENT AS OF JUNE 30, 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)						
007999999. 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	0	XXX	XXX			
014999999. 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	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/26/2020	.05/27/2021	3,083		192.66		16,573		16,402		16,402	(170)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/11/2020	.06/14/2021	4,668		192.58		25,082		25,675		25,675	593							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/18/2020	.02/15/2022	1,757		202.02		13,668		6,045		6,045	(7,623)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/26/2020	.03/27/2023	8,398		193.61		78,211		72,645		72,645	(5,565)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/12/2020	.03/14/2022	3,641		190.05		27,265		31,241		31,241	3,976							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/18/2020	.02/16/2021	718		202.02		3,988		919		919	(3,069)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/13/2020	.02/14/2022	1,999		202.13		15,554		6,816		6,816	(8,738)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/12/2020	.03/12/2021	9,503		190.05		50,387		58,157		58,157	7,770							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/16/2020	.03/15/2023	1,055		189.54		9,600		11,227		11,227	1,627							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/15/2020	.06/15/2022	442		192.52		3,358		3,439		3,439	82							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.04/24/2020	.04/27/2021	5,704		192.51		30,634		29,431		29,431	(1,204)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/25/2020	.06/27/2023	1,970		192.87		18,354		18,520		18,520	166							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/26/2020	.05/26/2022	2,637		192.66		20,066		20,092		20,092	26							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/26/2020	.05/25/2023	4,947		192.66		46,030		46,300		46,300	270							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.04/13/2020	.04/13/2022	1,507		192.49		11,426		11,254		11,254	(172)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/13/2020	.05/13/2022	3,545		192.69		26,979		26,726		26,726	(253)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/11/2020	.06/14/2022	135		192.58		1,027		1,048		1,048	21							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/13/2020	.05/14/2021	7,681		192.69		41,292		39,940		39,940	(1,352)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/26/2020	.02/25/2022	2,716		194.79		20,472		16,648		16,648	(3,825)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/13/2020	.02/14/2023	2,835		202.13		26,702		14,514		14,514	(12,188)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.04/24/2020	.04/27/2022	691		192.51		5,240		5,209		5,209	(31)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.02/13/2020	.02/12/2021	5,937		202.13		33,000		7,302		7,302	(25,698)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/16/2020	.03/15/2021	475		189.54		2,511		3,063		3,063	552							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/11/2020	.06/14/2023	6,143		192.58		57,139		58,235		58,235	1,096							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.05/13/2020	.05/12/2023	939		192.69		8,742		8,726		8,726	(16)							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.03/16/2020	.03/15/2022	264		189.54		1,970		2,340		2,340	370							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.06/25/2020	.06/27/2022	363		192.87		2,765		2,791		2,791	26							0001					
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROIP21HZNB6K528	.04/15/2020	.04/19/2022	882		192.68		6,698		6,538		6,538	(160)							0001					

E06

STATEMENT AS OF JUNE 30, 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)	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/15/2020	04/17/2023	1,505	192.68		13,978		13,832		13,832	(146)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/15/2020	04/15/2021	830	192.68		4,464		4,127		4,127	(337)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2020	06/15/2021	3,532	192.52		18,972		19,533		19,533	561						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2020	03/26/2021	3,951	193.61		21,344		17,188		17,188	(4,156)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2020	05/15/2023	2,387	192.68		22,218		22,227		22,227	9						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/26/2020	02/27/2023	5,524	194.79		50,464		44,136		44,136	(6,328)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/18/2020	02/15/2023	2,252	202.02		21,203		11,622		11,622	(9,581)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/26/2020	02/26/2021	2,772	194.79		14,904		9,925		9,925	(4,979)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2020	05/17/2021	156	192.68		837		814		814	(23)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2020	06/25/2021	4,428	192.87		23,827		24,043		24,043	217						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/24/2020	04/27/2023	8,265	192.51		76,686		76,943		76,943	256						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2020	05/16/2022	1,142	192.68		8,690		8,632		8,632	(58)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/12/2020	03/14/2023	8,240	190.05		75,325		85,448		85,448	10,124						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2020	06/15/2023	312	192.52		2,898		2,967		2,967	69						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2020	04/14/2023	4,068	192.49		37,662		37,708		37,708	46						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2020	04/14/2021	5,964	192.49		32,029		30,178		30,178	(1,852)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2020	03/25/2022	2,918	193.61		22,261		19,932		19,932	(2,329)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2018	09/14/2021	13,091	194.10	113,329		71,085		71,085	(56,423)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2019	01/14/2022	11,636	185.28	97,236		129,863		129,863	(57,135)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/14/2019	04/19/2022	32	186.67	272		345		345	(149)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/26/2018	11/24/2021	9,645	186.01	80,012		100,304		100,304	(47,934)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2018	03/12/2021	5,753	191.19	49,610		31,471		31,471	(29,400)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2018	07/27/2020	2,775	193.89	20,175		3,024		3,024	(17,176)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/27/2017	09/25/2020	4,699	183.03	40,420		47,786		47,786	(29,038)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/16/2019	09/15/2020	1,021	195.92	5,500		1,562		1,562	(4,941)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2019	08/14/2020	2,520	195.66	13,558		2,217		2,217	(13,581)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/12/2018	10/14/2020	2,422	191.13	17,316		9,569		9,569	(14,074)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2017	07/27/2020	5,559	180.60	47,188		69,157		69,157	(33,800)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/15/2018	08/14/2020	2,743	193.53	19,966		4,554		4,554	(16,433)							0001	

STATEMENT AS OF JUNE 30, 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)	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	08/25/2017	08/27/2020	1,479		179.90	12,502			19,444		19,444	(8,946)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/14/2018	12/14/2021	21,904		185.31	181,843			240,285		240,285	(108,862)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	11/27/2019	11/25/2020	7,259		197.55	39,435			12,122		12,122	(31,794)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	07/15/2019	07/15/2021	1,405		192.22	10,314			8,428		8,428	(6,391)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	09/13/2019	09/14/2020	9,032		195.30	48,510			13,639		13,639	(47,239)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/27/2017	12/22/2020	7,724		191.36	69,466			35,683		35,683	(41,862)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/16/2019	12/15/2022	1,483		198.91	13,659			8,839		8,839	(4,939)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	09/13/2017	09/14/2020	3,750		182.94	32,242			38,286		38,286	(23,212)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	08/14/2019	08/16/2021	2,089		196.22	15,785			9,027		9,027	(8,504)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	08/24/2018	08/27/2020	1,252		194.85	9,150			1,716		1,716	(6,925)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/13/2017	12/14/2020	9,297		189.52	82,814			52,436		52,436	(52,343)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/14/2018	12/14/2020	8,003		185.31	55,613			69,544		69,544	(47,217)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	07/11/2019	07/14/2021	849		192.06	6,227			5,084		5,084	(3,955)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	09/13/2019	09/14/2022	12,970		195.30	118,038			90,399		90,399	(48,507)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	09/16/2019	09/15/2021	715		195.92	5,376			3,516		3,516	(2,715)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	01/24/2020	01/27/2022	2,013		200.20		15,475		7,851		7,851	(7,625)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	10/10/2019	10/14/2021	2,223		195.71	16,748			10,936		10,936	(9,069)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	01/15/2020	01/18/2022	1,341		201.30		10,368		4,708		4,708	(5,660)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	02/13/2019	02/12/2021	2,234		186.19	15,642			18,902		18,902	(12,624)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/27/2019	12/27/2022	11,951		198.98	110,101			66,686		66,686	(44,697)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	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	04/25/2019	04/27/2021	2,633		187.62	18,673			21,090		21,090	(14,007)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	03/26/2019	03/25/2022	2,253		188.21	19,292			21,807		21,807	(10,385)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	02/27/2018	02/26/2021	4,003		192.59	34,849			18,415		18,415	(19,897)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	09/13/2019	09/14/2021	3,502		195.30	26,266			17,161		17,161	(14,570)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	05/13/2019	05/13/2022	12,430		187.21	106,111			131,011		131,011	(56,805)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	08/24/2018	08/27/2021	5,558		194.85	48,518			27,624		27,624	(23,678)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	12/12/2019	12/14/2020	8,273		198.73	45,210			12,657		12,657	(33,421)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	10/10/2019	10/14/2020	7,644		195.71	41,140			13,606		13,606	(37,914)							0001

E06.2

STATEMENT AS OF JUNE 30, 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)	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.11/15/2019	.11/15/2021	557	197.43	4,224			2,474		2,474	(2,128)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.01/15/2020	.01/17/2023	1,416	201.30		13,224		7,461		7,461	(5,763)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.07/13/2017	.07/14/2020	778	179.99	6,580			10,151		10,151	(4,698)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.08/15/2019	.08/17/2020	1,019	196.22	5,500			795		795	(5,259)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.09/26/2019	.09/27/2022	1,709	196.63	15,624			11,073		11,073	(6,169)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.07/12/2018	.07/14/2021	6,780	194.53	59,091			32,614		32,614	(29,495)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.11/13/2018	.11/12/2021	14,621	186.79	121,256			143,721		143,721	(71,934)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.08/14/2017	.08/14/2020	4,726	180.27	40,044			60,401		60,401	(28,641)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.11/15/2019	.11/15/2022	1,671	197.43	15,312			10,681		10,681	(5,833)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.07/25/2019	.07/27/2021	368	193.12	2,712			2,040		2,040	(1,665)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.06/17/2019	.06/15/2022	3,561	189.54	31,118			33,298		33,298	(15,491)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.09/26/2019	.09/27/2021	915	196.63	6,912			4,064		4,064	(3,653)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.05/14/2018	.05/14/2021	2,955	193.24	25,638			14,568		14,568	(13,770)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.11/27/2019	.11/22/2022	6,333	197.55	58,172			40,402		40,402	(22,164)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.05/13/2019	.05/14/2021	246	187.21	1,743			2,064		2,064	(1,302)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.08/13/2019	.08/13/2021	1,099	195.66	8,278			4,978		4,978	(4,582)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.03/13/2019	.03/14/2022	12,002	185.88	100,841			132,866		132,866	(57,131)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.10/10/2019	.10/14/2022	10,955	195.71	100,125			76,137		76,137	(40,205)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.09/14/2018	.09/14/2020	4,513	194.10	32,762			8,891		8,891	(24,958)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.03/27/2018	.03/26/2021	3,235	191.06	27,872			18,308		18,308	(16,464)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.06/26/2019	.06/27/2022	751	191.71	6,653			6,204		6,204	(3,125)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.05/23/2019	.05/27/2021	2,512	187.50	17,851			20,850		20,850	(13,188)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.07/11/2019	.07/14/2020	1,869	192.06	9,837			3,028		3,028	(12,785)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.11/13/2018	.11/13/2020	6,162	186.79	42,932			44,859		44,859	(36,849)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.09/16/2019	.09/15/2022	1,991	195.92	18,096			13,934		13,934	(6,748)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.09/26/2018	.09/25/2020	1,934	194.95	14,100			3,481		3,481	(10,211)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.10/26/2017	.10/27/2020	3,328	187.82	29,375			21,064		21,064	(20,066)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.01/13/2020	.01/13/2023	3,921	201.22		36,610		20,703		20,703	(15,906)							0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	.12/12/2019	.12/14/2021	1,011	198.73	7,718			4,187		4,187	(3,682)							0001

STATEMENT AS OF JUNE 30, 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)	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/13/2019	.11/12/2021	1,116	197.16	8,448			5,055		5,055	(4,307)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.07/25/2019	.07/27/2020	9,300	193.12	49,210			13,299		13,299	(59,333)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/15/2019	.08/15/2022	6,218	196.22	56,852			39,979		39,979	(22,943)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/14/2019	.11/13/2020	5,498	197.16	29,810			9,127		9,127	(24,686)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.02/13/2019	.02/14/2022	12,541	186.19	105,309			134,439		134,439	(60,071)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.04/12/2018	.04/14/2021	812	192.11	7,036			4,271		4,271	(3,963)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/24/2019	.10/27/2022	8,466	197.03	77,562			54,689		54,689	(30,053)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.09/26/2019	.09/25/2020	4,853	196.63	25,163			5,770		5,770	(22,569)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/15/2020	.01/15/2021	1,490	201.30		8,250		1,788		1,788	(6,462)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/15/2019	.05/16/2022	4,364	187.89	37,392			44,297		44,297	(19,683)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/13/2017	.11/13/2020	5,062	187.49	44,603			34,166		34,166	(30,117)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/25/2018	.01/27/2021	5,016	197.76	45,037			11,086		11,086	(20,917)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/27/2019	.12/27/2021	975	198.98	7,450			3,666		3,666	(3,880)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/15/2019	.11/16/2020	1,444	197.43	7,838			2,339		2,339	(6,323)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/24/2020	.01/27/2021	5,360	200.20		29,508		8,200		8,200	(21,307)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/14/2019	.01/14/2021	2,952	185.28	20,567			26,393		26,393	(17,064)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/12/2019	.12/14/2022	7,010	198.73	64,635			42,197		42,197	(23,552)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2019	.06/14/2021	2,982	189.50	21,583			21,407		21,407	(14,937)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/26/2019	.08/27/2021	2,066	197.50	15,708			8,077		8,077	(8,057)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.03/26/2019	.03/26/2021	1,472	188.21	10,471			10,862		10,862	(7,918)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/12/2017	.10/14/2020	3,741	186.07	32,712			28,428		28,428	(22,967)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/27/2019	.12/23/2020	4,081	198.98	22,330			5,223		5,223	(17,425)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/15/2018	.08/13/2021	1,586	193.53	13,754			8,676		8,676	(7,042)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/14/2019	.11/14/2022	9,586	197.16	87,696			62,214		62,214	(33,743)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/17/2019	.06/15/2021	2,532	189.54	18,336			18,132		18,132	(12,688)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/27/2019	.11/24/2021	1,012	197.55	7,680			4,505		4,505	(3,878)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.04/11/2019	.04/14/2021	1,082	186.67	7,636			9,263		9,263	(5,865)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/16/2019	.12/15/2020	779	198.91	4,263			1,161		1,161	(3,109)						0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/24/2019	.10/27/2021	2,299	197.03	17,441			10,300		10,300	(8,967)						0001	

E06.4

STATEMENT AS OF JUNE 30, 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)		
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/16/2019	12/15/2021	427	198.91	3,264			1,748		1,748	(1,538)						0001		
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/27/2018	06/25/2021	1,512	194.42	13,201			7,122		7,122	(6,699)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/27/2019	02/26/2021	2,034	185.87	14,251			17,896		17,896	(11,429)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/13/2020	01/14/2022	2,152	201.22		16,627		7,553		7,553	(9,074)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/25/2019	01/27/2022	3,067	185.17	25,617			34,662		34,662	(15,031)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/26/2018	10/27/2020	1,191	188.10	8,378			7,300		7,300	(7,157)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/24/2019	10/27/2020	4,020	197.03	21,780			6,070		6,070	(18,450)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/27/2018	11/25/2020	4,344	186.01	30,219			34,707		34,707	(25,933)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	04/27/2018	04/27/2021	4,493	192.29	38,794			23,679		23,679	(21,747)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	12/26/2018	12/22/2020	3,454	184.69	23,989			31,954		31,954	(20,416)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/15/2019	10/17/2022	1,403	196.07	12,760			9,551		9,551	(5,077)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/13/2020	01/14/2021	4,582	201.22		25,355		5,544		5,544	(19,811)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/15/2019	10/15/2021	1,173	196.07	8,832			5,607		5,607	(4,716)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	09/26/2018	09/27/2021	8,664	194.95	75,161			44,445		44,445	(36,388)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/26/2019	08/26/2022	876	197.50	8,079			5,229		5,229	(3,127)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/13/2018	06/14/2021	1,138	191.57	9,766			6,851		6,851	(5,451)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/25/2019	07/27/2022	513	193.12	4,574			3,958		3,958	(2,051)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	10/12/2018	10/14/2021	7,989	191.13	67,799			56,724		56,724	(36,671)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/15/2019	05/17/2021	1,756	187.89	12,507			14,016		14,016	(9,168)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	03/13/2019	03/12/2021	3,373	185.88	23,638			29,987		29,987	(18,822)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/26/2019	08/27/2020	1,787	197.50	9,708			1,126		1,126	(8,436)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	11/27/2017	11/27/2020	451	188.44	3,995			2,797		2,797	(2,825)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	02/14/2018	02/12/2021	1,861	190.79	16,117			10,141		10,141	(9,750)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/15/2019	07/15/2020	1,197	192.22	6,302			1,974		1,974	(8,005)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	06/26/2019	06/25/2021	1,518	191.71	11,145			9,138		9,138	(7,256)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	05/23/2019	05/26/2022	6,251	187.50	53,443			65,194		65,194	(28,378)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	08/13/2019	08/12/2022	13,523	195.66	123,304			90,066		90,066	(50,713)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	07/12/2018	07/14/2020	2,226	194.53	16,281			1,068		1,068	(13,912)							0001	
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROIP21HZNB6K528	01/12/2018	01/14/2021	2,788	195.81	24,843			7,724		7,724	(12,715)							0001	

STATEMENT AS OF JUNE 30, 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)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	10/26/2018	10/27/2021	5,992	188.10	50,152			53,384		53,384	(29,119)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	10/15/2019	10/15/2020	1,479	196.07	7,975			2,470		2,470	(7,188)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	06/13/2019	06/14/2022	21,245	189.50	185,599			199,069		199,069	(92,417)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	01/24/2020	01/27/2023	2,852	200.20		26,552		16,229		16,229	(10,323)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	12/26/2018	12/27/2021	2,529	184.69	21,062			28,977		28,977	(12,618)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	04/25/2019	04/27/2022	1,103	187.62	9,398			11,265		11,265	(5,053)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	04/11/2019	04/13/2022	12,257	186.67	103,875			131,394		131,394	(57,117)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	01/25/2019	01/27/2021	1,761	185.17	12,258			16,056		16,056	(10,123)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	07/15/2019	07/15/2022	1,691	192.22	14,983			13,847		13,847	(6,746)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528	02/27/2019	02/25/2022	3,056	185.87	25,674			33,584		33,584	(14,668)						0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB66K528 ZBUT11V806EZRVTWT807	07/11/2019	07/14/2022	19,031	192.06	168,496			155,670		155,670	(77,835)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/15/2020	04/18/2022	94	212.35		936		916		916	(20)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/27/2020	02/25/2022	772	222.85		7,964		4,067		4,067	(3,896)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/26/2020	06/27/2022	122	212.88		1,214		1,223		1,223	8						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/27/2020	05/26/2023	14	212.60		179		177		177	(2)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/18/2020	02/15/2022	551	235.93		6,006		1,245		1,245	(4,761)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/15/2020	05/17/2021	165	212.26		1,134		1,116		1,116	(18)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/15/2020	05/15/2023	2,638	212.26		33,264		33,401		33,401	137						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/16/2020	03/15/2021	331	211.75		2,205		2,083		2,083	(122)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/27/2020	03/25/2022	2,562	211.59		25,095		25,334		25,334	239						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/27/2020	04/27/2021	1,283	212.08		8,704		8,516		8,516	(188)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/14/2020	04/14/2021	1,178	212.30		7,900		7,525		7,525	(375)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/27/2020	04/27/2023	674	212.08		8,480		8,516		8,516	36						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/15/2020	04/15/2021	871	212.35		5,902		5,550		5,550	(352)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/27/2020	02/26/2021	893	222.85		6,448		1,920		1,920	(4,528)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/15/2020	06/15/2021	1,127	212.93		7,728		7,608		7,608	(120)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/15/2020	04/17/2023	471	212.35		5,920		5,858		5,858	(62)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/14/2020	02/12/2021	1,383	235.75		10,562		539		539	(10,023)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/15/2020	05/16/2022	141	212.26		1,413		1,412		1,412	(1)						0001

E06.6

STATEMENT AS OF JUNE 30, 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)	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2020	.02/14/2022	458		235.75		4,990		1,049		1,049	(3,941)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/18/2020	.02/15/2023	657		235.93		8,866		2,878		2,878	(5,988)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/14/2022	694		211.87		6,674		6,709		6,709	35							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2020	.02/27/2023	359		222.85		4,592		2,858		2,858	(1,734)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/12/2021	1,586		211.87		10,651		9,848		9,848	(803)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/15/2020	.06/15/2023	94		212.93		1,174		1,178		1,178	4							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2020	.05/13/2022	52		212.20		518		518		518								0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2020	.03/26/2021	449		211.59		2,974		2,923		2,923	(51)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/13/2020	.03/14/2023	415		211.87		5,051		5,171		5,171	120							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/15/2020	.06/15/2022	47		212.93		466		465		465	(1)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/16/2020	.03/15/2023	1,677		211.75		20,093		20,973		20,973	880							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2020	.05/14/2021	1,598		212.20		10,984		10,799		10,799	(184)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2020	.04/27/2022	47		212.08		468		468		468	468							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2023	649		212.71		8,073		8,200		8,200	127							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/26/2020	.06/25/2021	958		212.88		6,589		6,593		6,593	4							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/27/2020	.05/27/2022	771		212.60		7,806		7,637		7,637	(170)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2021	1,824		212.71		12,532		12,495		12,495	(37)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/12/2020	.06/14/2022	277		212.71		2,732		2,771		2,771	39							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/16/2020	.03/15/2022	118		211.75		1,135		1,150		1,150	15							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2020	.03/27/2023	1,493		211.59		18,233		18,907		18,907	674							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/27/2020	.05/27/2021	1,143		212.60		7,946		7,669		7,669	(277)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/18/2020	.02/16/2021	1,653		235.93		12,675		645		645	(12,030)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/14/2020	.04/14/2022	815		212.30		8,096		7,921		7,921	(176)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2018	.11/26/2021	1,785		219.61		22,462		11,120		11,120	(27,239)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/16/2019	.09/15/2022	173		231.64		2,416		772		772	(2,069)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2019	.09/27/2022	519		233.05		6,958		2,196		2,196	(6,038)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2018	.12/24/2020	520		213.61		5,128		2,364		2,364	(10,003)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2018	.06/14/2021	1,126		222.93		14,433		4,098		4,098	(16,224)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/14/2018	.09/14/2021	462		227.19		6,111		1,576		1,576	(5,902)							0001

E06.7

STATEMENT AS OF JUNE 30, 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)	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2020	.01/14/2022	511		237.00		5,566		990		990	(4,576)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2017	.12/24/2020	96		229.43	1,368			74		74	(1,118)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/27/2018	.07/27/2021	36		224.37	455			131		131	(493)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2019	.02/12/2021	1,279		221.27	13,273			3,415		3,415	(19,811)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/16/2019	.12/15/2022	42		235.56	570			175		175	(469)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2018	.09/27/2021	951		223.94	12,461			4,138		4,138	(13,231)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/26/2019	.04/27/2021	1,340		225.31	14,375			3,324		3,324	(18,202)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/13/2019	.12/14/2021	21		234.64	231			45		45	(228)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/13/2018	.04/14/2021	163		221.04	2,099			573		573	(2,494)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2019	.01/14/2022	637		216.52	7,935			5,003		5,003	(10,217)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/26/2018	.10/27/2021	1,128		217.17	14,161			7,750		7,750	(18,141)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/25/2019	.01/27/2022	27		218.44	346			199		199	(424)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/15/2020	.01/15/2021	358		237.48		2,754		75		75	(2,679)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/12/2018	.10/14/2021	1,189		218.60	15,236			7,386		7,386	(18,614)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/13/2019	.12/14/2020	1,696		234.64	12,935			373		373	(15,351)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/16/2019	.09/15/2020	604		231.64	4,788			24		24	(5,923)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2018	.09/25/2020	263		223.94	2,844			134		134	(3,831)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2019	.09/14/2021	139		230.49	1,558			360		360	(1,609)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2018	.12/27/2021	356		213.61	4,279			3,170		3,170	(6,034)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/12/2019	.07/14/2020	1,085		228.49	8,531						(12,004)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/26/2018	.10/27/2020	212		217.17	2,190			489		489	(3,857)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/25/2019	.01/27/2021	1,177		218.44	12,156			3,859		3,859	(19,836)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/17/2019	.06/15/2021	243		226.19	2,640			586		586	(3,280)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/17/2019	.06/15/2022	1,149		226.19	15,392			6,058		6,058	(15,495)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2018	.08/13/2021	1,101		225.26	14,135			3,963		3,963	(14,841)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2020	356		230.27	2,657			57		57	(3,871)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/15/2019	.07/15/2021	219		228.72	2,435			470		470	(2,733)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/26/2022	22		228.01	302			127		127	(273)						0001	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2019	.06/25/2021	119		227.44	1,307			303		303	(1,510)						0001	

STATEMENT AS OF JUNE 30, 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)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/25/2018	.05/27/2021	1,910		221.49	24,407			7,372		7,372	(28,704)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/16/2019	.12/15/2020	233		235.56	1,788			44		44	(2,013)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/27/2018	.02/26/2021	2,149		221.55	28,988			6,102		6,102	(32,808)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2019	.08/17/2020	965		227.94	7,568			19		19	(11,379)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/14/2022	581		232.48	7,736			2,689		2,689	(6,846)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/26/2018	.01/27/2021	34		233.45	495			22		22	(339)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2019	.03/14/2022	309		223.52	3,968			1,818		1,818	(4,269)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/27/2018	.04/27/2021	1,587		221.14	20,393			5,778		5,778	(24,205)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2018	.03/26/2021	674		219.69	8,762			2,493		2,493	(10,752)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2021	87		230.27	924			216		216	(1,047)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/16/2019	.12/15/2021	170		235.56	1,844			338		338	(1,764)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/27/2021	248		237.56	2,714			440		440	(2,436)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/24/2020	627		237.56	4,798			94		94	(4,942)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2018	.08/14/2020	1,487		225.26	15,712			119		119	(20,121)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/12/2021	103		232.48	1,109			235		235	(1,173)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/27/2020	.01/27/2021	2,886		233.89		22,005		1,241		1,241	(20,764)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2019	.09/14/2020	1,115		230.49	8,789			89		89	(11,652)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/15/2019	.07/15/2020	372		228.72	2,924						(4,051)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/26/2019	.07/27/2021	681		229.23	7,660			1,674		1,674	(8,187)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/27/2021	22		228.01	244			65		65	(274)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/24/2019	.05/27/2021	9		223.52	96			29		29	(127)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/14/2018	.12/14/2020	810		218.62	8,213			2,121		2,121	(13,812)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/15/2020	.01/18/2022	168		237.48		1,836		318		318	(1,518)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/15/2019	.10/17/2022	43		230.42	573			215		215	(534)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2018	.11/27/2020	223		219.61	2,318			464		464	(3,731)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/14/2018	.12/14/2021	1,240		218.62	15,312			8,392		8,392	(19,201)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/24/2019	.05/27/2022	318		223.52	4,168			2,077		2,077	(4,339)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/14/2018	.05/14/2021	1,193		221.23	15,206			4,523		4,523	(18,079)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/15/2019	.10/15/2021	152		230.42	1,617			375		375	(1,823)						0001

E06.9

STATEMENT AS OF JUNE 30, 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)	
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2019	.01/14/2021	360		216.52	3,674			1,351		1,351	(6,405)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/13/2018	.11/13/2020	1,402		219.74	14,630			2,635		2,635	(23,422)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/14/2019	.10/14/2022	52		230.27	689			259		259	(644)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2020	.01/13/2023	93		237.00		1,252		370		370	(881)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2018	.08/27/2020	211		227.62	2,285			17		17	(2,545)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/26/2019	.07/27/2020	833		229.23	6,590						(8,965)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2019	.08/15/2022	614		227.94	8,470			3,194		3,194	(7,966)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/12/2018	.01/14/2021	157		229.43	2,218			149		149	(1,828)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/15/2019	.05/16/2022	6,345		223.81	83,496			36,482		36,482	(89,967)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/14/2020	.01/14/2021	2,156		237.00		16,556		496		496	(16,060)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/25/2019	.10/27/2020	1,322		232.23	9,947			185		185	(13,101)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/13/2018	.07/14/2020	1,086		225.57	11,540						(14,218)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2019	.06/27/2022	237		227.44	3,224			1,315		1,315	(2,994)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/27/2018	.06/25/2021	702		223.53	8,980			2,514		2,514	(9,981)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2018	.08/27/2021	3,132		227.62	41,211			9,898		9,898	(39,594)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/13/2018	.07/14/2021	1,419		225.57	18,304			4,639		4,639	(19,024)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/13/2021	322		226.77	3,562			1,001		1,001	(4,166)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/26/2021	115		234.50	1,239			234		234	(1,235)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/27/2019	.08/27/2020	75		228.01	585			5		5	(885)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/16/2019	.09/15/2021	194		231.64	2,192			400		400	(2,236)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2018	.02/12/2021	77		220.90	1,027			219		219	(1,201)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2019	.09/27/2021	107		233.05	1,155			205		205	(1,186)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/27/2019	.12/27/2022	299		237.56	4,047			1,136		1,136	(3,162)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2019	.03/26/2021	357		224.38	3,776			845		845	(5,002)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .12/13/2019	.12/14/2022	217		234.64	2,912			939		939	(2,450)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2018	.03/12/2021	956		221.69	12,953			2,831		2,831	(14,516)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/15/2019	.11/15/2021	321		233.47	3,458			687		687	(3,534)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .05/15/2019	.05/17/2021	67		223.81	719			180		180	(970)							0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/27/2020	.01/27/2022	475		233.89		5,150		1,182		1,182	(3,969)							0001

E06.10

STATEMENT AS OF JUNE 30, 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)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/12/2019	.04/14/2022	128		226.60	1,679			669		669	(1,650)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/25/2019	.10/27/2021	271		232.23	2,917			605		605	(3,095)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/15/2019	.11/16/2020	471		233.47	3,564			75		75	(4,419)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .04/26/2019	.04/27/2022	1,709		225.31	22,484			9,740		9,740	(22,658)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2019	.06/14/2021	429		226.13	4,656			1,175		1,175	(5,662)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/15/2019	.08/16/2021	1,053		227.94	11,736			2,664		2,664	(13,509)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/27/2019	.09/25/2020	1,051		233.05	7,889			42		42	(9,651)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .01/15/2020	.01/17/2023	168		237.48		2,272		660		660	(1,612)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/12/2018	.10/14/2020	782		218.60	8,294			1,322		1,322	(13,744)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/15/2019	.07/15/2022	459		228.72	6,300			2,204		2,204	(5,858)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .10/15/2019	.10/15/2020	477		230.42	3,564			72		72	(5,151)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/15/2019	.11/15/2022	107		233.47	1,430			472		472	(1,236)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2019	.03/12/2021	9		223.52	94			22		22	(129)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2019	.09/14/2022	421		230.49	5,849			2,222		2,222	(4,945)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2018	.11/12/2021	1,707		219.74	21,600			10,376		10,376	(25,974)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/25/2022	200		234.50	2,674			848		848	(2,271)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/14/2019	.11/13/2020	1,342		232.48	10,109			255		255	(13,286)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .02/14/2019	.02/14/2022	131		221.27	1,665			836		836	(1,904)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/12/2022	1,283		226.77	17,547			7,764		7,764	(16,374)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .11/27/2019	.11/27/2020	1,804		234.50	13,663			289		289	(16,271)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .07/27/2018	.07/27/2020	227		224.37	2,397			5		5	(3,200)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2019	.06/14/2022	411		226.13	5,506			2,394		2,394	(5,330)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .08/14/2019	.08/14/2020	1,305		226.77	10,153			65		65	(16,408)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/12/2019	.07/14/2020	75		3,013.77	7,752			915		915	(9,651)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/12/2019	.07/14/2020	561		3,013.77	99,600			65,114		65,114	(97,742)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/15/2019	.07/15/2020	45		3,059.51	6,696			3,819		3,819	(7,637)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/15/2019	.07/15/2020	3,314		3,014.30	338,661			49,249		49,249	(431,907)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/15/2019	.07/15/2020	9,828		3,014.30	1,733,063			1,155,397		1,155,397	(1,710,566)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 .07/15/2019	.07/15/2020	433		3,014.30	26,883						(7,454)						0001

EOG-11

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	1,065		3,014.30	42,693						(4,566)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	143		3,089.66	18,877			9,428		9,428	(23,749)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	187		3,025.86	34,469			24,133		24,133	(29,655)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	29		3,025.86	3,062			11		11	(4,538)						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			37,853		37,853	(23,756)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	679		2,840.60	134,189			200,921		200,921	(99,754)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	3,766		2,847.60	491,205			715,000		715,000	(530,952)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	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 1V8Y6QCX6YMJ2OELI146	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 1V8Y6QCX6YMJ2OELI146	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 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	67		2,890.31	11,761			17,219		17,219	(9,685)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	237		2,918.79	38,138			55,823		55,823	(34,123)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	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 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	10,237		2,847.60	2,057,990			2,997,917		2,997,917	(1,485,683)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/27/2019	08/27/2020	16		2,869.16	2,700			2,391		2,391	(2,774)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUH3JPF6FNF3BB653	08/27/2019	08/27/2020	164		2,869.16	29,140			46,545		46,545	(22,704)						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			132,762		132,762	(80,933)						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			10,674		10,674	(29,913)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	208		3,072.91	31,500			32,066		32,066	(23,708)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	72		3,042.93	12,062			12,443		12,443	(8,365)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	4,717		2,997.96	542,976			304,311		304,311	(720,252)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	12,677		2,997.96	2,474,126			2,591,424		2,591,424	(1,527,941)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	384		2,961.79	80,115			91,831		91,831	(45,539)						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	106		2,961.79	13,671			8,706		8,706	(19,744)						0001

EOG-12

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	248		2,966.15	28,483			26,417		26,417	(39,777)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	751		2,966.15	148,674			188,251		188,251	(80,445)								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			28,363		28,363	(15,448)								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			322,412		322,412	(644,776)								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			2,471,427		2,471,427	(1,128,876)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,450		2,995.68	45,188						(27,685)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	93		3,040.62	15,372			18,714		18,714	(9,472)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	10/25/2019	10/27/2020	478		3,022.55	89,590			105,673		105,673	(47,491)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHNGJPF6FNF3BB653	10/25/2019	10/27/2020	58		3,022.55	10,560			2,741		2,741	(10,780)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/14/2019	11/13/2020	425		3,096.63	85,475			78,783		78,783	(36,325)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/14/2019	11/13/2020	78		3,096.63	8,797			1,949		1,949	(12,071)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	3,165		3,120.46	346,613			48,229		48,229	(480,263)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	9,262		3,120.46	1,855,508			1,603,362		1,603,362	(759,185)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	1,312		3,120.46	45,045						(16,745)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	1,165		3,120.46	42,530						(16,484)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	212		3,198.47	32,604			27,278		27,278	(16,185)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	425		3,120.46	16,298						(6,612)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2019	11/16/2020	21		3,167.27	3,582			3,041		3,041	(1,614)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	337		3,153.63	68,032			53,803		53,803	(26,726)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	34		3,153.63	3,873			320		320	(4,671)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	438		3,168.80	87,104			71,262		71,262	(31,366)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	246		3,168.80	27,612			3,938		3,938	(31,431)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	8,897		3,191.45	1,734,935			1,342,233		1,342,233	(615,867)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	1,184		3,191.45	44,982						(11,479)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	1,172		3,191.45	47,124						(12,602)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	52		3,239.32	8,580			6,502		6,502	(3,354)								0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	376		3,191.45	15,960						(4,451)								0001

EOG-13

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	169	3,271.24	25,002				18,641		18,641	(10,363)						0001		
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	3,176	3,191.45	343,577				35,980		35,980	(403,695)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	507	3,240.02	101,045				65,876		65,876	(32,687)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	124	3,240.02	14,311				520		520	(12,405)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	94	3,283.15			10,027		519		519	(9,508)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	479	3,283.15			91,686		56,582		56,582	(35,103)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	1,228	3,289.29			47,268					(47,268)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	556	3,289.29			24,156					(24,156)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	4,309	3,289.29			460,688		21,375		21,375	(439,313)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	9,525	3,289.29			1,798,399		1,099,869		1,099,869	(698,530)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	226	3,371.52			31,812		18,226		18,226	(13,586)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	01/15/2020	01/15/2021	12	3,338.63			1,936		1,137		1,137	(799)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF38B653	01/27/2020	01/27/2021	341	3,243.63			68,510		48,433		48,433	(20,077)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF38B653	01/27/2020	01/27/2021	68	3,243.63			13,140		567		567	(12,574)							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		57,124		57,124	(73,558)							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		305		305	(18,004)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/18/2020	02/16/2021	147	3,454.55			21,731		9,204		9,204	(12,526)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/18/2020	02/16/2021	8,209	3,370.29			1,612,870		748,944		748,944	(863,926)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	02/18/2020	02/16/2021	3,528	3,370.29			394,748		8,961		8,961	(385,787)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/18/2020	02/16/2021	40	3,420.84			6,669		2,926		2,926	(3,743)							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	328	2,978.76			71,541		101,453		101,453	29,913							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	17	2,978.76			2,683		2,088		2,088	(594)							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		77,626		77,626	19,021							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		654,891		654,891	210,500							0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/16/2020	03/15/2021	1,781	2,386.13			37,400		139,284		139,284	101,884							0001	

E06.14

STATEMENT AS OF JUNE 30, 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 PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	107		2,445.78		27,719		75,784		75,784	48,065						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	4,887		2,386.13		1,343,232		3,207,838		3,207,838	1,864,606						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	1,980		2,386.13		43,943		162,851		162,851	118,908						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	92		2,421.92		24,992		67,017		67,017	42,025						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	12,223		2,386.13		3,558,130		9,215,686		9,215,686	5,657,556						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	763		2,386.13		17,836					(17,836)						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	250		2,541.47		69,960		159,384		159,384	89,424						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	33		2,541.47		7,888		17,427		17,427	9,539						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	277		2,846.06		55,703		76,926		76,926	21,222						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	754		2,846.06		218,248		311,957		311,957	93,709						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	12,210		2,783.36		3,654,747		5,598,308		5,598,308	1,943,561						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	4,992		2,783.36		1,049,350		1,650,212		1,650,212	600,861						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	122		2,852.94		31,518		49,981		49,981	18,463						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	81		2,825.11		22,073		34,659		34,659	12,586						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,513		2,783.36		39,574		136,872		136,872	97,298						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,217		2,783.36		53,679		191,749		191,749	138,070						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	690		2,878.48		211,403		272,206		272,206	60,803						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	104		2,878.48		20,810		27,888		27,888	7,078						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	502		2,852.50		147,822		209,267		209,267	61,444						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	185		2,852.50		37,030		56,156		56,156	19,126						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	753		2,863.70		28,662					(28,662)						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	42		2,906.66		11,136		15,960		15,960	4,824						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	10,595		2,863.70		3,082,747		4,346,017		4,346,017	1,263,270						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	1,374		2,863.70		32,661		108,403		108,403	75,742						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	1,161		2,863.70		25,935		87,999		87,999	62,064						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	150		2,935.29		37,496		54,323		54,323	16,827						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	4,374		2,863.70		825,398		1,313,469		1,313,469	488,071						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	111		3,036.13		19,600		20,251		20,251	651						0001	
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	180		3,036.13		49,451		53,850		53,850	4,399						0001	

E06.15

STATEMENT AS OF JUNE 30, 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 PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	543		3,041.31		169,723		163,444		163,444	(6,279)						0001												
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	239		3,041.31		53,654		46,727		46,727	(6,926)							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	8,453		3,066.59		2,524,705		2,413,674		2,413,674	(111,031)							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	977		3,066.59		31,448		77,644		77,644	46,196							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	126		3,143.25		31,955		30,094		30,094	(1,861)							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	3,272		3,066.59		655,286		590,921		590,921	(64,365)							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	7		3,112.59		1,774		1,679		1,679	(95)							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	1,440		3,066.59		49,448		117,912		117,912	68,464							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	52		3,009.05		10,205		11,559		11,559	1,354							0001											
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	136		3,009.05		40,180		44,201		44,201	4,021							0001											
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										22,086,966	25,448,742	0	54,691,486	XXX	54,691,486	(5,573,485)	0	0	0	0	XXX	XXX												
0219999999. Subtotal - Purchased Options - Hedging Other										22,086,966	25,448,742	0	54,691,486	XXX	54,691,486	(5,573,485)	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	XXX	XXX										
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board 213800KYBDSBDFH2K71	.07/28/2017	.05/31/2022	306,070		42.75		128,060		176,820		176,820	0	0	0	0	0	0	0	XXX	XXX										
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UMTB7PD2U305	.01/31/2018	.07/31/2042	2,495		0.00																									
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	0	0	0	XXX	XXX									
0429999999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
0439999999. Total Purchased Options - Call Options and Warrants										22,215,026	25,448,742	0	54,868,306	XXX	54,868,306	(5,573,485)	0	0	0	0	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	0	0	0	XXX	XXX						
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	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	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	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	0	0	0	0	0	0	0	XXX	XXX		
0499999999. Total Purchased Options										22,215,026	25,448,742	0	54,868,306	XXX	54,868,306	(5,573,485)	0	0	0	0	0	0	0	0	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	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	0	0	0	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	235		3,134.32		(25,028)		(9,394)		(9,394)	37,673							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	41		3,119.25		(1,860)					2,592							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	34		3,111.72		(1,632)					2,274							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	187		3,104.18		(22,883)		(10,429)		(10,429)	31,219							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	43		3,149.39		(4,310)		(1,440)		(1,440)	6,789							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/12/2019	.07/14/2020	95		3,111.72		(11,211)		(4,884)		(4,884)	15,566							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/15/2019	.07/15/2020	1,423		3,103.22		(75,075)		(14)		(14)	110,604							0001											
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/15/2019	.07/15/2020	294		3,094.18		(37,613)		(18,617)		(18,617)	48,852							0001											

E06.16

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	391		3,059.51	(57,702)			(33,381)		(33,381)	66,747						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	1,266		3,097.19	(69,815)			(13)		(13)	104,031						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	45		3,082.12	(6,035)			(3,166)		(3,166)	7,556						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	1,226		3,112.26	(145,214)			(65,116)		(65,116)	200,515						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	3,961		3,095.69	(503,868)			(247,649)		(247,649)	658,967						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	88		3,059.51	(6,493)			(3)		(3)	9,573						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	498		3,067.05	(71,250)			(39,950)		(39,950)	84,944						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	143		3,119.80	(16,340)			(7,003)		(7,003)	22,954						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	3,459		3,089.66	(451,403)			(228,573)		(228,573)	575,779						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	113		3,074.59	(7,446)			(2)		(2)	11,017						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/15/2019	07/15/2020	425		3,127.34	(18,176)						26,786						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	115		3,146.89	(12,527)			(6,177)		(6,177)	16,381						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	20		3,139.33	(2,244)			(1,145)		(1,145)	2,885						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	53		3,124.20	(6,360)			(3,460)		(3,460)	7,788						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/26/2019	07/27/2020	29		3,131.77	(1,288)						2,194						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	111		2,954.22	(14,444)			(22,655)		(22,655)	15,905						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	89		2,932.92	(6,452)			(10,085)		(10,085)	11,907						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	198		2,989.73	(22,368)			(35,271)		(35,271)	28,178						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	44		2,940.02	(3,062)			(4,713)		(4,713)	5,964						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	72		2,932.92	(10,159)			(15,902)		(15,902)	10,359						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	299		2,925.82	(43,333)			(67,754)		(67,754)	43,445						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	51		2,975.53	(2,716)			(3,680)		(3,680)	7,057						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	67		2,910.25	(10,811)			(16,161)		(16,161)	9,565						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	316		2,924.49	(48,870)			(73,026)		(73,026)	45,039						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	3,485		2,918.79	(549,845)			(820,809)		(820,809)	501,738						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	4,147		2,925.91	(638,921)			(953,600)		(953,600)	591,444						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	699		2,940.15	(53,730)			(68,576)		(68,576)	102,022						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	1,673		2,928.76	(137,709)			(182,963)		(182,963)	243,150						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	08/15/2019	08/17/2020	1,287		2,925.91	(107,751)			(144,330)		(144,330)	186,713						0001	

E06.17

STATEMENT AS OF JUNE 30, 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	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	237	2,954.39	(33,008)			(49,302)		(49,302)	33,811						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	887	2,897.43	(150,238)			(223,797)		(223,797)	127,761						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	1,017	2,933.03	(152,567)			(228,136)		(228,136)	145,465						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	44	2,904.55	(4,150)			(5,848)		(5,848)	6,320						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	385	2,890.31	(66,686)			(99,240)		(99,240)	55,820						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20EL1146	08/15/2019	08/17/2020	63	2,890.31	(6,462)			(9,313)		(9,313)	9,049						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF38B653	08/27/2019	08/27/2020	50	2,962.41	(6,077)			(10,640)		(10,640)	6,822						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF38B653	08/27/2019	08/27/2020	6	3,005.45	(542)			(139)		(139)	1,006						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF38B653	08/27/2019	08/27/2020	10	2,969.58	(1,146)			(559)		(559)	1,834						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF38B653	08/27/2019	08/27/2020	33	3,019.79	(3,017)			(5,585)		(5,585)	4,305						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF38B653	08/27/2019	08/27/2020	81	2,976.75	(9,187)			(16,284)		(16,284)	10,907						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	32	3,165.28	(3,240)			(3,091)		(3,091)	3,287						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	11	3,135.20	(470)			(9)		(9)	1,108						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	85	3,120.17	(10,650)			(10,517)		(10,517)	9,350						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	271	3,097.61	(37,210)			(37,245)		(37,245)	30,207						0001
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)			(847)		(847)	883						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)			(309)		(309)	14,470						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)			(36,871)		(36,871)	31,017						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)			(190)		(190)	6,679						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)			(149)		(149)	1,501						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,609	3,087.90	(102,773)			(12,811)		(12,811)	221,093						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	208	3,110.38	(26,875)			(27,180)		(27,180)	23,093						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	2,013	3,080.40	(135,788)			(20,775)		(20,775)	283,944						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	88	3,057.92	(6,943)			(1,785)		(1,785)	13,085						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	5,714	3,072.91	(851,361)			(878,853)		(878,853)	649,766						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,941	3,042.93	(322,428)			(336,800)		(336,800)	226,436						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,006	3,042.93	(86,832)			(29,316)		(29,316)	151,818						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	400	3,074.41	(59,280)			(61,181)		(61,181)	45,540						0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	254	3,050.42	(41,040)			(42,714)		(42,714)	29,658						0001

E06.18

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	72		3,059.42	(11,223)			(11,660)		(11,660)	8,268						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	4,368		3,080.40	(632,489)			(650,915)		(650,915)	498,018						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	115		3,117.28	(13,475)			(15,601)		(15,601)	12,169						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	7		3,109.88	(812)			(942)		(942)	709						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	5		3,087.67	(312)			(31)		(31)	839						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	74		3,013.62	(6,942)			(2,906)		(2,906)	13,467						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	10		3,065.45	(710)			(122)		(122)	1,745						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	92		3,028.43	(15,042)			(17,652)		(17,652)	10,484						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	170		3,058.05	(25,049)			(29,348)		(29,348)	18,962						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	17		3,102.48	(853)			(55)		(55)	2,415						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	16		3,114.46	(1,829)			(2,470)		(2,470)	1,539						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	17		3,032.89	(1,230)			(858)		(858)	2,610						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	393		3,062.55	(55,035)			(72,779)		(72,779)	39,043						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	11		3,040.30	(1,642)			(2,154)		(2,154)	1,106						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	71		3,077.38	(3,819)			(1,804)		(1,804)	10,542						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	176		3,055.13	(25,366)			(33,490)		(33,490)	17,826						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	160		3,062.55	(9,663)			(5,312)		(5,312)	24,454						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	155		3,121.87	(16,974)			(22,983)		(22,983)	14,795						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,063		3,078.06	(65,930)			(27,069)		(27,069)	162,573						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	596		3,040.62	(48,374)			(28,077)		(28,077)	95,313						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	4,942		3,078.06	(698,204)			(869,912)		(869,912)	488,253						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,579		3,085.55	(92,235)			(34,752)		(34,752)	237,228						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,514		3,040.62	(246,976)			(303,088)		(303,088)	153,406						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157		3,108.02	(19,552)			(24,691)		(24,691)	15,030						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157		3,048.10	(24,797)			(30,639)		(30,639)	15,953						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	441		3,069.07	(64,363)			(80,080)		(80,080)	44,292						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	728		3,055.59	(53,192)			(27,333)		(27,333)	114,743						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	3,039		3,070.57	(441,228)			(549,459)		(549,459)	299,265						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	719		3,055.59	(110,664)			(136,982)		(136,982)	71,876						0001	

STATEMENT AS OF JUNE 30, 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	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/25/2019	10/27/2020	17	3,120.78	(2,117)			(129)		(129)	2,473						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/25/2019	10/27/2020	41	3,158.56	(4,563)			(120)		(120)	5,077						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/25/2019	10/27/2020	110	3,120.78	(14,044)			(17,445)		(17,445)	9,995						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/25/2019	10/27/2020	160	3,113.23	(21,195)			(26,214)		(26,214)	14,547						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUH3JPF6FNF3B8653	10/25/2019	10/27/2020	208	3,181.23	(20,347)			(25,811)		(25,811)	17,554						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	26	3,197.27	(1,430)			(89)		(89)	2,654						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	91	3,197.27	(12,701)			(11,578)		(11,578)	6,953						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	18	3,205.01	(969)			(54)		(54)	1,851						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	191	3,251.46	(21,490)			(19,216)		(19,216)	13,602						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	39	3,243.72	(4,500)			(4,037)		(4,037)	2,751						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	13	3,220.50	(615)			(27)		(27)	1,214						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	79	3,189.53	(11,393)			(10,422)		(10,422)	6,220						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	25	3,166.30	(3,904)			(3,593)		(3,593)	1,988						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/14/2019	11/13/2020	21	3,189.53	(1,267)			(88)		(88)	2,332						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	1,694	3,214.07	(96,187)			(3,743)		(3,743)	180,073						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	1,352	3,175.07	(223,660)			(191,535)		(191,535)	105,255						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	825	3,167.27	(140,080)			(120,454)		(120,454)	63,943						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	301	3,167.27	(24,064)			(1,868)		(1,868)	39,009						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	3,845	3,206.27	(567,458)			(480,079)		(480,079)	286,567						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	345	3,185.99	(24,188)			(1,423)		(1,423)	41,368						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	825	3,206.27	(49,955)			(2,170)		(2,170)	90,604						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	212	3,237.48	(27,654)			(23,082)		(23,082)	15,006						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	3,054	3,198.47	(464,111)			(393,880)		(393,880)	233,700						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	21	3,185.99	(3,315)			(2,826)		(2,826)	1,584						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/15/2019	11/16/2020	186	3,181.31	(30,044)			(25,689)		(25,689)	14,514						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	2	3,216.70	(301)			(238)		(238)	139						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	121	3,248.24	(16,910)			(13,201)		(13,201)	8,368						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	2	3,303.43	(177)			(135)		(135)	101						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	11/27/2019	11/27/2020	33	3,232.47	(4,956)			(3,904)		(3,904)	2,377						0001	

E06.20

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	8	3,256.12	(439)				(9)		(9)	668						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	180	3,311.31	(19,391)				(14,631)		(14,631)	10,938						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	23	3,287.66	(916)				(11)		(11)	1,503						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/27/2019	11/27/2020	3	3,224.59	(216)				(7)		(7)	306						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	91	3,319.32	(10,282)				(8,011)		(8,011)	5,143						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	194	3,279.71	(10,102)				(502)		(502)	14,681						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	156	3,271.79	(21,440)				(17,048)		(17,048)	9,357						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	14	3,240.10	(955)				(70)		(70)	1,252						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	38	3,311.40	(1,513)				(53)		(53)	2,389						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	191	3,263.86	(27,104)				(21,599)		(21,599)	11,879						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	52	3,269.64	(7,590)				(5,735)		(5,735)	3,163						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	385	3,255.28	(26,937)				(1,511)		(1,511)	37,909						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	788	3,239.32	(129,271)				(99,104)		(99,104)	51,118						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	2,654	3,271.24	(387,079)				(292,388)		(292,388)	162,549						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	943	3,247.30	(150,500)				(114,856)		(114,856)	59,147						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	700	3,279.21	(41,124)				(1,835)		(1,835)	61,667						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	118	3,271.24	(7,313)				(351)		(351)	10,689						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	169	3,311.13	(21,114)				(15,588)		(15,588)	9,760						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	1,676	3,287.19	(92,555)				(3,822)		(3,822)	140,341						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	296	3,239.32	(23,153)				(1,534)		(1,534)	31,318						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	4,247	3,279.21	(601,842)				(452,039)		(452,039)	261,523						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/16/2019	12/15/2020	265	3,253.68	(41,236)				(31,412)		(31,412)	16,679						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	199	3,393.92	(21,835)				(12,812)		(12,812)	9,275						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	9	3,304.82	(1,446)				(917)		(917)	530						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	15	3,312.92	(1,085)				(18)		(18)	1,056						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	298	3,337.22	(41,291)				(25,425)		(25,425)	15,886						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/27/2019	12/24/2020	109	3,353.42	(5,667)				(52)		(52)	5,697						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)		(7,379)		(7,379)	5,562						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)		(8)		(8)	520						0001	

E06.21

STATEMENT AS OF JUNE 30, 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	Barclays	01/14/2020	01/14/2021	51	3,389.85		(2,498)			(55)		(55)	2,444						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	14	3,398.06		(660)			(13)		(13)	647						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	10	3,348.81		(1,461)			(868)		(868)	593						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	20	3,414.48		(2,272)			(1,291)		(1,291)	981						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	31	3,430.89		(3,310)			(1,869)		(1,869)	1,441						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	15	3,430.89		(512)			(8)		(8)	504						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/14/2020	01/14/2021	310	3,381.64		(40,873)			(23,686)		(23,686)	17,186						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	12	3,355.08		(1,808)			(1,056)		(1,056)	752						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	251	3,356.72		(16,830)			(477)		(477)	16,353						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	226	3,412.64		(26,671)			(14,969)		(14,969)	11,702						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	1,859	3,387.97		(98,452)			(2,064)		(2,064)	96,388						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	594	3,348.50		(90,712)			(53,182)		(53,182)	37,530						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	4,299	3,379.75		(581,195)			(332,836)		(332,836)	248,359						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	854	3,346.85		(131,227)			(77,006)		(77,006)	54,221						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	2,899	3,371.52		(404,284)			(233,266)		(233,266)	171,018						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	1,085	3,379.75		(61,404)			(1,400)		(1,400)	60,004						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	515	3,338.63		(39,324)			(1,288)		(1,288)	38,036						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	879	3,338.63		(139,009)			(82,185)		(82,185)	56,824						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/15/2020	01/15/2021	599	3,355.08		(40,779)			(1,168)		(1,168)	39,611						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	115	3,365.27		(14,806)			(9,957)		(9,957)	4,848						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	105	3,373.38		(13,167)			(8,825)		(8,825)	4,342						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	79	3,340.94		(11,213)			(7,628)		(7,628)	3,585						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	10	3,349.05		(1,280)			(20)		(20)	1,260						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	10	3,308.50		(1,673)			(1,161)		(1,161)	512						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	12	3,381.48		(1,447)			(15)		(15)	1,432						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	31	3,357.16		(4,151)			(2,803)		(2,803)	1,348						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	01/27/2020	01/27/2021	46	3,357.16		(5,990)			(86)		(86)	5,903						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	160	3,506.92		(19,979)			(7,698)		(7,698)	12,281						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	16	3,447.76		(2,445)			(996)		(996)	1,449						0001	

E06.22

STATEMENT AS OF JUNE 30, 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	Barclays	02/14/2020	02/12/2021	17	3,532.27			(1,931)		(730)		(730)	1,201						0001		
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	78	3,515.37			(9,422)		(3,607)		(3,607)	5,816							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	17	3,532.27			(633)		(3)		(3)	630							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	392	3,481.56			(53,953)		(21,254)		(21,254)	32,699							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	15	3,506.92			(695)		(4)		(4)	690							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2020	02/12/2021	133	3,498.47			(6,688)		(43)		(43)	6,646							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	691	3,429.27			(109,743)		(48,615)		(48,615)	61,128							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	734	3,420.84			(120,038)		(53,638)		(53,638)	66,400							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	445	3,420.84			(36,000)		(570)		(570)	35,430							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	313	3,439.38			(22,366)		(304)		(304)	22,062							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	341	3,430.96			(53,935)		(23,817)		(23,817)	30,118							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	3,931	3,462.97			(552,525)		(236,985)		(236,985)	315,540							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	236	3,437.70			(17,093)		(234)		(234)	16,859							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	40	3,439.38			(6,143)		(2,691)		(2,691)	3,451							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	2,510	3,454.55			(363,780)		(157,312)		(157,312)	206,468							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	147	3,488.25			(18,711)		(7,869)		(7,869)	10,842							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	998	3,462.97			(60,570)		(689)		(689)	59,881							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/18/2020	02/16/2021	1,535	3,471.40			(87,458)		(937)		(937)	86,521							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	55	3,038.34			(10,082)		(15,015)		(15,015)	(4,934)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	9	3,045.78			(1,019)		(731)		(731)	288							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	8	3,090.46			(795)		(524)		(524)	271							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	95	3,097.91			(14,297)		(22,163)		(22,163)	(7,866)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	80	3,090.46			(9,256)		(14,261)		(14,261)	(5,005)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	83	3,068.12			(13,838)		(21,013)		(21,013)	(7,175)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/27/2020	02/26/2021	35	3,112.80			(4,975)		(7,786)		(7,786)	(2,811)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	11	2,772.02			(2,544)		(3,381)		(3,381)	(837)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	160	2,765.24			(48,964)		(74,259)		(74,259)	(25,296)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	293	2,812.68			(81,830)		(125,464)		(125,464)	(43,634)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	177	2,805.91			(37,458)		(49,031)		(49,031)	(11,574)							0001	

E06.23

STATEMENT AS OF JUNE 30, 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	Barclays	03/13/2020	03/12/2021	30	2,833.02			(5,840)		(7,543)		(7,543)	(1,703)						0001		
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	569	2,792.35			(165,148)		(251,997)		(251,997)	(86,849)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	03/13/2020	03/12/2021	280	2,819.46			(77,213)		(118,573)		(118,573)	(41,360)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	2,274	2,457.71			(518,630)		(1,338,172)		(1,338,172)	(819,542)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	1,041	2,427.89			(271,611)		(752,347)		(752,347)	(480,736)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	4,736	2,445.78			(1,186,500)		(3,358,180)		(3,358,180)	(2,171,680)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	782	2,421.92			(206,456)		(568,122)		(568,122)	(361,666)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	96	2,433.85			(23,207)		(58,902)		(58,902)	(35,695)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	918	2,421.92			(226,884)		(571,211)		(571,211)	(344,327)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	1,226	2,451.75			(283,433)		(728,376)		(728,376)	(444,943)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	373	2,427.89			(91,047)		(230,030)		(230,030)	(138,983)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	107	2,469.64			(25,449)		(73,916)		(73,916)	(48,467)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	92	2,435.05			(23,628)		(66,115)		(66,115)	(42,487)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	5,178	2,451.75			(1,281,214)		(3,648,979)		(3,648,979)	(2,367,766)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/16/2020	03/15/2021	486	2,425.50			(127,484)		(352,058)		(352,058)	(224,574)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/27/2020	03/26/2021	22	2,624.07			(5,124)		(12,837)		(12,837)	(7,713)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/27/2020	03/26/2021	106	2,636.78			(23,598)		(59,766)		(59,766)	(36,168)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/27/2020	03/26/2021	122	2,617.71			(28,181)		(70,180)		(70,180)	(41,999)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	03/27/2020	03/26/2021	33	2,630.42			(5,865)		(14,748)		(14,748)	(8,883)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	136	2,952.79			(18,818)		(27,138)		(27,138)	(8,320)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	233	2,959.90			(52,166)		(78,223)		(78,223)	(26,058)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	107	2,945.67			(15,159)		(21,861)		(21,861)	(6,702)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	113	2,938.56			(26,547)		(39,527)		(39,527)	(12,981)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	34	2,988.36			(4,090)		(5,905)		(5,905)	(1,815)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	04/14/2020	04/14/2021	409	2,931.44			(97,692)		(145,149)		(145,149)	(47,457)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/15/2020	04/15/2021	388	2,825.11			(71,809)		(115,273)		(115,273)	(43,464)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/15/2020	04/15/2021	210	2,839.03			(37,259)		(60,141)		(60,141)	(22,882)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/15/2020	04/15/2021	1,137	2,832.07			(307,638)		(481,930)		(481,930)	(174,292)							0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/15/2020	04/15/2021	616	2,825.11			(169,048)		(264,166)		(264,166)	(95,119)							0001	

E06.24

STATEMENT AS OF JUNE 30, 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	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	3,352	2,852.94		(868,157)		(1,371,596)		(1,371,596)	(503,439)						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	605	2,826.50		(165,619)		(258,951)		(258,951)	(93,333)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	122	2,880.78		(29,543)		(47,625)		(47,625)	(18,082)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	6,499	2,859.90		(1,659,215)		(2,627,878)		(2,627,878)	(968,663)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	451	2,826.50		(83,106)		(133,459)		(133,459)	(50,353)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,425	2,866.86		(393,660)		(641,835)		(641,835)	(248,175)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,518	2,859.90		(251,852)		(409,816)		(409,816)	(157,964)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	81	2,843.20		(21,161)		(33,629)		(33,629)	(12,467)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	90	2,972.03		(22,455)		(29,881)		(29,881)	(7,426)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	334	2,936.05		(89,947)		(118,902)		(118,902)	(28,955)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	52	2,986.42		(7,050)		(10,016)		(10,016)	(2,966)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	42	3,022.40		(5,014)		(7,164)		(7,164)	(2,150)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	9	2,936.05		(1,512)		(2,127)		(2,127)	(615)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/27/2020	04/27/2021	265	2,993.62		(63,259)		(84,427)		(84,427)	(21,168)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	15	2,909.55		(3,913)		(5,699)		(5,699)	(1,786)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	110	2,966.60		(25,232)		(37,588)		(37,588)	(12,357)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	87	2,959.47		(12,101)		(19,745)		(19,745)	(7,644)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	14	2,995.13		(1,747)		(2,908)		(2,908)	(1,162)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	16	2,938.08		(2,410)		(3,886)		(3,886)	(1,476)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	171	2,938.08		(41,810)		(61,562)		(61,562)	(19,753)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	122	2,945.21		(29,183)		(43,113)		(43,113)	(13,930)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	83	2,952.34		(19,624)		(29,057)		(29,057)	(9,434)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2020	05/14/2021	68	2,966.60		(9,148)		(14,977)		(14,977)	(5,829)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	42	2,922.41		(10,668)		(15,518)		(15,518)	(4,850)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	403	2,929.57		(101,063)		(147,442)		(147,442)	(46,379)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	859	2,949.61		(205,656)		(302,653)		(302,653)	(96,997)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	730	2,906.66		(192,280)		(278,000)		(278,000)	(85,720)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	77	2,906.66		(12,386)		(20,642)		(20,642)	(8,256)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2020	05/17/2021	672	2,913.81		(174,405)		(252,818)		(252,818)	(78,413)							0001

E06.25

STATEMENT AS OF JUNE 30, 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 PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	4,958		2,942.45		(1,206,745)		(1,770,001)		(1,770,001)	(563,256)						0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	150		2,963.93		(34,787)		(51,497)		(51,497)	(16,710)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	2,973		2,935.29		(735,696)		(1,075,698)		(1,075,698)	(340,002)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	297		2,920.97		(45,560)		(76,728)		(76,728)	(31,168)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	253		2,928.13		(37,918)		(64,166)		(64,166)	(26,248)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	1,297		2,942.45		(184,264)		(315,794)		(315,794)	(131,530)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.05/15/2020	.05/17/2021	2,450		2,949.61		(338,825)		(584,163)		(584,163)	(245,339)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.05/27/2020	.05/27/2021	8		3,127.21		(1,792)		(2,006)		(2,006)	(215)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.05/27/2020	.05/27/2021	102		3,134.80		(21,784)		(24,441)		(24,441)	(2,657)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.05/27/2020	.05/27/2021	31		3,187.94		(2,875)		(3,213)		(3,213)	(338)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.05/27/2020	.05/27/2021	70		3,157.58		(13,962)		(15,730)		(15,730)	(1,768)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.05/27/2020	.05/27/2021	80		3,157.58		(8,436)		(9,297)		(9,297)	(860)							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	19		3,124.95		(3,294)		(2,824)		(2,824)	470							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	52		3,132.55		(8,769)		(7,490)		(7,490)	1,279							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	168		3,140.15		(27,750)		(23,618)		(23,618)	4,133							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	28		3,162.96		(6,811)		(6,454)		(6,454)	357							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	165		3,140.15		(41,766)		(39,816)		(39,816)	1,951							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	61		3,147.76		(15,152)		(14,408)		(14,408)	744							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	275		3,132.55		(70,726)		(67,513)		(67,513)	3,212							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/12/2020	.06/14/2021	14		3,155.36		(3,381)		(3,211)		(3,211)	170							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	2,219		3,143.25		(560,052)		(531,913)		(531,913)	28,138							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	7		3,129.46		(1,696)		(1,615)		(1,615)	81							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	1,867		3,158.59		(273,083)		(245,515)		(245,515)	27,568							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	4,223		3,150.92		(1,047,655)		(993,740)		(993,740)	53,915							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	281		3,161.65		(68,019)		(64,364)		(64,364)	3,655							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	851		3,112.59		(229,680)		(219,237)		(219,237)	10,443							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	305		3,118.72		(51,051)		(46,259)		(46,259)	4,792							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	836		3,150.92		(125,685)		(113,152)		(113,152)	12,533							0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	432		3,120.26		(114,613)		(109,346)		(109,346)	5,266							0001

E06.26

STATEMENT AS OF JUNE 30, 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 PBLD0EJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	264		3,127.92		(42,930)		(38,803)		(38,803)	4,127							0001																
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	447		3,158.59		(109,052)		(103,186)		(103,186)	5,866								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2020	.06/15/2021	126		3,173.92		(29,568)		(27,917)		(27,917)	1,651								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	26		3,106.84		(6,065)		(6,834)		(6,834)	(770)								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	26		3,114.37		(5,957)		(6,718)		(6,718)	(762)								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	41		3,129.41		(8,983)		(10,150)		(10,150)	(1,167)								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	44		3,121.89		(9,899)		(11,177)		(11,177)	(1,278)								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	36		3,106.84		(4,938)		(5,955)		(5,955)	(1,017)								0001															
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/26/2020	.06/25/2021	16		3,099.32		(2,237)		(2,687)		(2,687)	(450)								0001															
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(11,547,108)	(18,901,014)	0	(39,736,089)	XXX	(39,736,089)	389,261	0	0	0	0	XXX	XXX																	
070999999. Subtotal - Written Options - Hedging Other										(11,547,108)	(18,901,014)	0	(39,736,089)	XXX	(39,736,089)	389,261	0	0	0	0	0	0	0	XXX	XXX														
077999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX														
084999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX												
091999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX											
092999999. Total Written Options - Call Options and Warrants										(11,547,108)	(18,901,014)	0	(39,736,089)	XXX	(39,736,089)	389,261	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX										
093999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
094999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX									
095999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
096999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
097999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
098999999. Total Written Options										(11,547,108)	(18,901,014)	0	(39,736,089)	XXX	(39,736,089)	389,261	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX							
104999999. 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	0	0	0	0	0	0	XXX	XXX							
110999999. 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	0	0	0	0	0	0	0	XXX	XXX						
116999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
122999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
128999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
134999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
135999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
136999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
137999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX			
138999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
139999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
140999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
147999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
150999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
168999999. 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	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
169999999. 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	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
170999999. Subtotal - Hedging Other										10,539,858	6,547,728	0	14,955,397	XXX	14,955,397	(5,184,224)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
171999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
172999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
173999999. Subtotal - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
175999999. Totals										10,667,918	6,547,728	0	15,132,217	XXX	15,132,217	(5,184,224)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	

E06.27

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001 Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.		

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 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)
NONE								
0199999999 - Total							XXX	XXX

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	Cash	000000-00-0	Cash	4,010,000	4,010,000	XXX		V
Morgan Stanley	Cash	000000-00-0	Cash	100,000	100,000	XXX		V
Wells Fargo	Cash	000000-00-0	Cash	4,970,000	4,970,000	XXX		V
0299999999 - Total				9,080,000	9,080,000	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	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			15,329,459	15,329,459	07/01/2020
8999999	Total - Short-Term Invested Assets (Schedule DA type)			15,329,459	15,329,459	XXX
9999999	- Totals			15,329,459	15,329,459	XXX

General Interrogatories:

- Total activity for the year Fair Value \$178,081 Book/Adjusted Carrying Value \$178,081
- Average balance for the year Fair Value \$17,089,299 Book/Adjusted Carrying Value \$17,089,299
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$1,534,059 NAIC 2 \$13,795,399 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2020 OF THE The Lafayette Life Insurance Company

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	1,600,000	1,600,000	05/15/2024
690353-C8-8	OPIC		1	1,815,716	1,815,716	06/01/2033
690353-C9-6	OPIC		1	4,341,509	4,341,509	01/15/2030
690353-UB-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
90376P-BA-8	INT DEV FIN CORP		1	3,999,596	4,000,000	08/13/2027
01999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			18,173,928	18,174,332	XXX
05999999	Total - U.S. Government Bonds			18,173,928	18,174,332	XXX
10999999	Total - All Other Government Bonds			0	0	XXX
17999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
24999999	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	200,000	200,000	01/16/2025
28999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			4,200,000	4,200,000	XXX
31999999	Total - U.S. Special Revenues Bonds			4,200,000	4,200,000	XXX
00772B-AQ-4	AERCAP		2FE	2,109,003	2,116,960	10/30/2020
02865W-BS-9	AMERICAN HONDA FINANCE		1FE	2,501,313	2,495,961	07/20/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	2,685,863	2,700,000	02/04/2022
24422E-UN-7	JOHN DEERE CAPITAL		1FE	1,250,425	1,250,000	07/10/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	698,997	700,000	11/26/2021
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	801,294	800,884	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	3,002,776	3,001,633	10/15/2020
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	2,695,841	2,700,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	1,025,473	1,025,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	1,198,093	1,197,051	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	3,602,676	3,600,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	599,970	599,553	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,203,518	3,200,000	03/17/2021
32999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			25,375,242	25,387,042	XXX
05492M-AA-3	BCCFC 2019-1A A1		1FE	335,477	335,303	10/20/2020
35999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			335,477	335,303	XXX
38999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			25,710,719	25,722,345	XXX
48999999	Total - Hybrid Securities			0	0	XXX
55999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
59999999	Subtotal - SVO Identified Funds			0	0	XXX
62999999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
63999999	Total - Issuer Obligations			43,549,170	43,561,374	XXX
64999999	Total - Residential Mortgage-Backed Securities			0	0	XXX
65999999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
66999999	Total - Other Loan-Backed and Structured Securities			4,535,477	4,535,303	XXX
67999999	Total - SVO Identified Funds			0	0	XXX
68999999	Total - Affiliated Bank Loans			0	0	XXX
69999999	Total - Unaffiliated Bank Loans			0	0	XXX
70999999	Total Bonds			48,084,647	48,096,677	XXX
73999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
79999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
80999999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	AT&T INC CP			2,289,403	2,289,823	09/01/2020
89999999	Total - Short-Term Invested Assets (Schedule DA type)			2,289,403	2,289,823	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			19,521	19,502	
90999999	Total - Cash (Schedule E Part 1 type)			44,521	44,502	XXX
	ALLIANT CP			2,349,895	2,349,837	07/06/2020
	BASF SE CP			3,999,203	3,990,356	07/08/2020
	BAYER CORPORATION CP			999,405	999,067	07/15/2020
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			53,083	53,083	
	VECTREN UTILITY CP			2,849,984	2,849,984	07/01/2020
91999999	Total - Cash Equivalents (Schedule E Part 2 type)			10,251,570	10,242,327	XXX
99999999	- Totals			60,677,141	60,673,329	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (19,702,562) Book/Adjusted Carrying Value \$ (19,630,974)
 2. Average balance for the year Fair Value \$ 64,983,894 Book/Adjusted Carrying Value \$ 65,093,956

STATEMENT AS OF JUNE 30, 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
	ALLIANT CP		.06/26/2020	0.250	.07/06/2020	2,349,837	82	0
	AMER ELEC POWER CP		.05/29/2020	0.220	.07/20/2020	2,999,237	484	0
	BAYER CORPORATION CP		.05/20/2020	0.600	.07/15/2020	999,067	700	0
	DUKE ENERGY CP		.06/25/2020	0.220	.07/22/2020	1,699,720	62	0
	FIDELITY NATL INFO SERV CP		.06/25/2020	0.280	.07/09/2020	1,999,782	93	0
	PUBLIC SERV ENTERPRISE CP		.06/25/2020	0.300	.08/20/2020	1,499,300	75	0
	VECTREN UTILITY CP		.06/30/2020	0.200	.07/01/2020	2,849,984	16	0
	BASF SE CP		.05/07/2020	1.400	.07/08/2020	3,990,356	8,556	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						17,787,283	10,068	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,787,283	10,068	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						17,787,283	10,068	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						17,787,283	10,068	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.04/01/2020	0.000		125,000	0	381
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	381
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		.06/30/2020	0.001		22,162,544	0	5,686
38141W-33-1	GOLDMAN SACHS FIN SQ Prime Obligation Fund 462		.06/30/2020	0.011		0	0	5,646
8699999. Subtotal - All Other Money Market Mutual Funds						22,162,544	0	11,332
8899999 - Total Cash Equivalents						40,074,827	10,068	11,713