



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 (Street and Number) Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

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

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

Primary Location of Books and Records 400 Broadway (Street and Number) Cincinnati, OH, US 45202 (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 (Name) 513-629-1402 (Area Code) (Telephone Number) CompAcctGrp@WesternSouthernLife.com (E-mail Address) 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett Secretary and Counsel Donald Joseph Wuebbling

President & CEO John Henry Bultema III

OTHER

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

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 28th day of October, 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 SEPTEMBER 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	3,785,650,472		3,785,650,472	3,770,194,899
2. Stocks:				
2.1 Preferred stocks	30,842,633		30,842,633	30,710,956
2.2 Common stocks	111,034,376	588,711	110,445,665	114,474,035
3. Mortgage loans on real estate:				
3.1 First liens	607,134,348		607,134,348	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 (\$(4,535,610)), cash equivalents (\$ 54,338,162) and short-term investments (\$ 10,588,232)	60,390,784		60,390,784	85,090,749
6. Contract loans (including \$ premium notes)	650,209,330		650,209,330	631,491,568
7. Derivatives	76,166,552		76,166,552	78,402,697
8. Other invested assets	367,108,383		367,108,383	380,369,894
9. Receivables for securities	2,822,133		2,822,133	1,982,915
10. Securities lending reinvested collateral assets	22,515,166		22,515,166	15,151,378
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,713,874,177	588,711	5,713,285,466	5,659,737,165
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	55,507,420		55,507,420	52,746,439
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,919,693		7,919,693	9,020,528
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	43,101,225		43,101,225	41,873,638
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,724,532		3,724,532	5,311,167
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	23,332		23,332	52,150
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	4,442,476		4,442,476	0
18.2 Net deferred tax asset	52,963,648	24,796,469	28,167,179	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	8,252,075	8,252,075	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)	5,891,456,229	33,637,255	5,857,818,974	5,797,492,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	5,891,456,229	33,637,255	5,857,818,974	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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,615,024,183 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,615,024,183	4,477,874,776
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	272,106	301,671
3. Liability for deposit-type contracts (including \$ Modco Reserve)	501,390,247	530,339,436
4. Contract claims:		
4.1 Life	13,462,417	9,403,008
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ 1,086,569 and coupons \$ due and unpaid	1,086,569	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)	73,466,942	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	1,370,095	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 \$ 3,017,302 ceded	3,017,302	3,697,771
9.4 Interest Maintenance Reserve	8,898,298	8,172,190
10. Commissions to agents due or accrued-life and annuity contracts \$ 537,909 , accident and health \$ and deposit-type contract funds \$	537,909	355,404
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	661,395	821,418
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,313,302	3,047,088
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		980,317
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	124,535	431,436
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	4,500,733	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	1,172,231	1,042,633
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	73,043,717	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	1,411,559	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	59,649,629	53,998,402
24.09 Payable for securities	1,583,940	1,635,434
24.10 Payable for securities lending	92,532,998	95,605,291
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	50,465,046	77,751,430
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,505,985,153	5,438,629,370
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,505,985,153	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		0
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)	139,261,153	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)	349,333,821	356,363,487
38. Totals of Lines 29, 30 and 37	351,833,821	358,863,487
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,857,818,974	5,797,492,857
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	38,984,478	60,469,475
2502. Payable for collateral on Derivatives	10,590,000	15,680,000
2503. Outstanding disbursement - death	475,791	1,176,360
2598. Summary of remaining write-ins for Line 25 from overflow page	414,777	425,595
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	50,465,046	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

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	433,514,785	428,349,679	575,406,902
2. Considerations for supplementary contracts with life contingencies	822,639	2,303,116	3,198,728
3. Net investment income	171,320,731	165,337,317	222,845,622
4. Amortization of Interest Maintenance Reserve (IMR)	459,172	173,092	272,065
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	34,632	58,731	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	815,705	808,556	1,050,811
9. Totals (Lines 1 to 8.3)	606,967,664	597,030,491	802,836,904
10. Death benefits	25,440,686	25,938,391	32,259,421
11. Matured endowments (excluding guaranteed annual pure endowments)	76,457	88,908	124,810
12. Annuity benefits	32,493,633	26,408,884	35,381,098
13. Disability benefits and benefits under accident and health contracts	1,122,296	1,217,110	1,601,853
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	247,734,864	288,939,264	375,849,198
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,966,017	10,175,218	11,405,476
18. Payments on supplementary contracts with life contingencies	1,729,612	1,768,006	2,410,964
19. Increase in aggregate reserves for life and accident and health contracts	137,119,842	102,784,038	155,871,425
20. Totals (Lines 10 to 19)	452,683,407	457,319,819	614,904,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	50,082,183	46,038,326	61,481,257
22. Commissions and expense allowances on reinsurance assumed		1,033	1,033
23. General insurance expenses and fraternal expenses	31,587,179	32,533,526	43,303,695
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,693,726	6,832,606	9,005,547
25. Increase in loading on deferred and uncollected premiums	2,533,072	2,685,375	2,942,099
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	1,882,454	2,474,502	3,223,635
28. Totals (Lines 20 to 27)	545,462,021	547,885,187	734,861,511
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	61,505,643	49,145,304	67,975,393
30. Dividends to policyholders and refunds to members	52,757,859	48,523,621	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)	8,747,784	621,683	(1,167,141)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,741,529)	(4,140,999)	(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)	20,489,313	4,762,682	3,224,229
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(533,511) (excluding taxes of \$ 315,074	(4,266,399)	(2,880,955)	(2,707,041)
35. Net income (Line 33 plus Line 34)	16,222,914	1,881,727	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)	16,222,914	1,881,727	517,188
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(7,066,834)	(33,759,059)	28,573,324	38,784,193
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,711,121	5,859,782	10,721,999
41. Change in nonadmitted assets	(11,350,626)	(2,022,894)	(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	19,145,984	(19,092,367)	(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)	(7,029,666)	15,199,572	24,478,192
55. Capital and surplus, as of statement date (Lines 36 + 54)	351,833,821	349,584,867	358,863,487
DETAILS OF WRITE-INS			
08.301. Pension administration fees	806,535	801,779	1,041,381
08.302. Miscellaneous income	9,170	6,777	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)	815,705	808,556	1,050,811
2701. Benefits for employees and agents not included elsewhere	1,249,939	1,093,643	1,451,914
2702. Securities lending interest expense	632,515	1,010,419	1,469,898
2703. Miscellaneous expense		301,823	301,823
2798. Summary of remaining write-ins for Line 27 from overflow page	0	68,617	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,882,454	2,474,502	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)

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	431,935,422	431,911,817	576,250,953
2. Net investment income	174,046,264	174,053,367	236,650,311
3. Miscellaneous income	879,155	842,766	1,198,989
4. Total (Lines 1 to 3)	606,860,841	606,807,950	814,100,253
5. Benefit and loss related payments	310,597,990	363,615,833	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	90,949,104	88,475,047	117,054,098
8. Dividends paid to policyholders	50,177,766	46,373,928	63,580,200
9. Federal and foreign income taxes paid (recovered) net of \$ 201,039 tax on capital gains (losses)	(6,537,173)	(8,342,442)	(8,607,274)
10. Total (Lines 5 through 9)	445,187,687	490,122,366	634,493,618
11. Net cash from operations (Line 4 minus Line 10)	161,673,154	116,685,584	179,606,635
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	541,659,180	425,400,062	555,744,283
12.2 Stocks	7,935,717	6,076,658	21,559,936
12.3 Mortgage loans	16,493,727	34,543,316	45,353,011
12.4 Real estate	0	0	0
12.5 Other invested assets	22,317,727	23,984,140	49,899,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,340	16,834	20,630
12.7 Miscellaneous proceeds	0	12,814,736	1,021,348
12.8 Total investment proceeds (Lines 12.1 to 12.7)	588,411,691	502,835,746	673,598,583
13. Cost of investments acquired (long-term only):			
13.1 Bonds	570,163,046	431,752,560	592,415,086
13.2 Stocks	13,325,806	26,009,362	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	51,603,712	106,925,866	133,213,304
13.6 Miscellaneous applications	33,555,234	19,021,617	22,767,612
13.7 Total investments acquired (Lines 13.1 to 13.6)	740,407,798	624,405,993	876,069,429
14. Net increase (or decrease) in contract loans and premium notes	18,717,762	27,916,413	38,337,158
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(170,713,869)	(149,486,660)	(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	(28,949,189)	23,520,420	32,774,884
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	13,289,939	27,104,536	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)	(15,659,250)	50,624,956	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)	(24,699,965)	17,823,880	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)	60,390,784	79,747,101	85,090,749

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

20.0001.		0	0
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	360,008,312	333,825,552	456,976,342
3. Ordinary individual annuities	81,056,219	101,862,898	131,460,371
4. Credit life (group and individual)			0
5. Group life insurance	25,748	28,675	37,986
6. Group annuities	19,513,497	23,200,029	25,923,035
7. A & H - group	123,300	123,903	178,563
8. A & H - credit (group and individual)			0
9. A & H - other	68,814	83,729	102,098
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	460,795,890	459,124,786	614,678,395
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	460,795,890	459,124,786	614,678,395
14. Deposit-type contracts	1,904,880,675	1,822,494,212	2,250,949,912
15. Total (Lines 13 and 14)	2,365,676,565	2,281,618,998	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:

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	16,222,914	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	16,222,914	517,188
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	351,833,821	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	351,833,821	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 SEPTEMBER 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 nine month period ended September 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 nine month period ended September 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 September 30, 2020:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|------------|
| 1. Less than 12 Months | 10,264,808 |
| 2. 12 Months or Longer | 791,932 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-------------|
| 1. Less than 12 Months | 324,272,939 |
| 2. 12 Months or Longer | 41,885,001 |
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
- b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$92.5 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.

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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	76,166,552	—	76,166,552

* 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	(59,649,629)	—	(59,649,629)

* 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 \$610.0 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	11,900,811	11,900,811	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	21,176,800	21,176,800	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	610,000,000	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)			

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	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)	670,389,782	623,616,837	429,220,640
2. Current Year General Account Total Collateral Pledged	670,389,782	623,616,837	429,220,640
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	429,220,640	429,220,640	—	425,050,590
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	429,220,640	429,220,640	—	425,050,590
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

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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 September 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	—	2,088,971	—	—	2,088,971
Bonds: Exchange traded funds	9,491,548	—	—	—	9,491,548
Bonds: Affiliates	—	15,270,531	—	—	15,270,531
Common stock: Unaffiliated	80,530,563	—	—	8,735,502	89,266,065
Derivative assets: Options, purchased	—	—	75,989,739	—	75,989,739
Derivative assets: Stock warrants	—	176,820	—	—	176,820
Total assets at fair value	90,022,111	17,536,322	75,989,739	8,735,502	192,283,674

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	—	—	(59,649,630)	—	(59,649,630)
Total liabilities at fair value	—	—	(59,649,630)	—	(59,649,630)

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

Quarter Ended at 09/30/2020

Description	Beginning Balance at 07/01/2020	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 09/30/2020
a. Assets										
Derivative assets: Options, purchased	54,691,486	—	—	(5,545,328)	19,725,800	10,868,657	—	—	(3,750,876)	75,989,739
Total Assets	54,691,486	—	—	(5,545,328)	19,725,800	10,868,657	—	—	(3,750,876)	75,989,739

Description	Beginning Balance at 07/01/2020	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 09/30/2020
b. Liabilities										
Derivative liabilities: Options, written	(39,736,089)	—	—	6,079,033	(17,978,145)	—	(8,014,429)	—	—	(59,649,630)
Total liabilities	(39,736,089)	—	—	6,079,033	(17,978,145)	—	(8,014,429)	—	—	(59,649,630)

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

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point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

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

- B. Not applicable.
- C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,179,546,056	3,785,650,472	13,339,866	4,112,145,246	54,060,944	—	—
Common stock: Unaffiliated**	110,445,665	110,445,665	101,710,163	—	—	8,735,502	—
Preferred stock	34,132,329	30,842,633	—	34,132,329	—	—	—
Mortgage loans	657,034,926	607,134,348	—	—	657,034,926	—	—
Cash, cash equivalents, & short-term investments	60,379,778	60,390,785	60,379,778	—	—	—	—
Other invested assets: Surplus notes	61,134,769	46,370,444	—	61,134,769	—	—	—
Securities lending reinvested collateral assets	22,515,166	22,515,166	22,515,166	—	—	—	—
Derivative assets	76,166,559	76,166,559	—	176,820	75,989,739	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(492,132,373)	(481,454,394)	—	—	(492,132,373)	—	—
Fixed-indexed annuity contracts	(1,292,976,722)	(1,297,388,539)	—	—	(1,292,976,722)	—	—
Derivative liabilities	(59,649,630)	(59,649,630)	—	—	(59,649,630)	—	—
Cash collateral payable	(10,590,000)	(10,590,000)	—	(10,590,000)	—	—	—
Securities lending liability	(92,532,998)	(92,532,998)	—	(92,532,998)	—	—	—

**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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$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]

(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 SEPTEMBER 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.

					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

	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
Risk Corridors Program Year						
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 SEPTEMBER 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.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [☐] No [☒]

1.2

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

Yes [☐] No [☐]

2.1

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

Yes [☐] No [☒]

2.2

If yes, date of change:

3.1

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

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

Yes [☒] No [☐]

3.2

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

Yes [☐] No [☒]

3.3

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

3.4

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

Yes [☐] No [☒]

3.5

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

4.1

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

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]

4.2

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

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

5.

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

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

Yes [☐] No [☐] N/A [☒]

6.6

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

Yes [☐] No [☐] N/A [☒]

7.1

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

Yes [☐] No [☒]

7.2

If yes, give full information:

8.1

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

Yes [☐] No [☒]

8.2

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

8.3

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

Yes [☐] No [☒]

8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 157,532,566
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 18,860,377	\$ 15,270,531
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 535,765	\$ 588,711
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 89,595,817	\$ 88,853,380
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 108,991,959	\$ 104,712,622
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No [] N/A []
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.

\$ 92,457,357

16.2

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

\$ 92,457,331

16.3

Total payable for securities lending reported on the liability page.

\$ 92,532,998

STATEMENT AS OF SEPTEMBER 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

\$

597,360,667

1.14

Total Mortgages in Good Standing

\$

597,360,667

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,773,681

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)

\$

607,134,348

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only						
			1	Life Contracts		4	5	6	7
			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	2,271,657	95,889	0		2,367,546	0
2.	Alaska	AK	L	139,769	0	0		139,769	0
3.	Arizona	AZ	L	8,219,355	1,613,110	293		9,832,758	0
4.	Arkansas	AR	L	1,673,239	1,816,165	0		3,489,404	0
5.	California	CA	L	23,758,226	14,436,306	8,010		38,202,542	490,000
6.	Colorado	CO	L	17,441,063	3,541,806	856		20,983,725	0
7.	Connecticut	CT	L	6,672,594	4,648,964	2,108		11,323,666	0
8.	Delaware	DE	L	968,245	224,528	0		1,192,773	0
9.	District of Columbia	DC	L	1,021,507	399,730	0		1,421,237	0
10.	Florida	FL	L	15,483,754	8,248,958	7,028		23,739,740	0
11.	Georgia	GA	L	7,006,482	5,857,169	1,392		12,865,043	0
12.	Hawaii	HI	L	5,697,510	132,758	1,626		5,831,894	77,813
13.	Idaho	ID	L	2,477,070	368,091	0		2,845,161	0
14.	Illinois	IL	L	9,615,121	2,427,579	8,844		12,051,544	0
15.	Indiana	IN	L	5,860,526	786,934	17,049		6,664,509	35,000
16.	Iowa	IA	L	2,000,366	180,311	10,144		2,190,821	0
17.	Kansas	KS	L	3,363,845	1,371,805	1,040		4,736,690	0
18.	Kentucky	KY	L	2,000,667	1,412,319	1,042		3,414,028	0
19.	Louisiana	LA	L	1,529,076	2,199,270	2,388		3,730,734	0
20.	Maine	ME	L	1,074,686	14,119	149		1,088,954	0
21.	Maryland	MD	L	9,330,903	8,179,523	0		17,510,426	200,000
22.	Massachusetts	MA	L	6,101,199	8,534,684	6,373		14,642,256	1,508,000
23.	Michigan	MI	L	9,392,837	1,992,996	34,112		11,419,945	98,336
24.	Minnesota	MN	L	4,830,618	1,236,820	34,494		6,101,932	0
25.	Mississippi	MS	L	630,732	1,592,224	0		2,222,956	0
26.	Missouri	MO	L	21,204,014	1,678,464	0		22,882,478	1,350,000
27.	Montana	MT	L	628,725	1,010,177	0		1,638,902	0
28.	Nebraska	NE	L	2,086,597	706,251	916		2,793,764	0
29.	Nevada	NV	L	1,385,805	743,799	0		2,129,604	0
30.	New Hampshire	NH	L	2,047,825	1,211,253	2,499		3,261,577	40,181
31.	New Jersey	NJ	L	8,012,936	1,479,694	3,397		9,496,027	0
32.	New Mexico	NM	L	1,622,261	23,229	0		1,645,490	0
33.	New York	NY	N	1,043,915	1,300,086	0		2,344,001	0
34.	North Carolina	NC	L	7,052,830	2,493,274	902		9,547,006	0
35.	North Dakota	ND	L	413,008	114,500	0		527,508	0
36.	Ohio	OH	L	12,873,323	762,001	6,079		13,641,403	1,899,776,978
37.	Oklahoma	OK	L	1,464,661	220,770	0		1,685,431	0
38.	Oregon	OR	L	2,360,236	164,687	43		2,524,966	0
39.	Pennsylvania	PA	L	18,810,397	2,682,956	16,503		21,509,856	864,000
40.	Rhode Island	RI	L	938,131	521,977	883		1,460,991	0
41.	South Carolina	SC	L	4,097,684	295,039	175		4,392,898	0
42.	South Dakota	SD	L	452,239	428,825	0		881,064	0
43.	Tennessee	TN	L	3,534,783	1,111,482	977		4,647,242	0
44.	Texas	TX	L	30,437,144	5,309,814	1,317		35,748,275	440,367
45.	Utah	UT	L	3,158,293	1,540,528	0		4,698,821	0
46.	Vermont	VT	L	1,469,436	235,747	0		1,705,183	0
47.	Virginia	VA	L	11,281,963	2,112,492	13,357		13,407,812	0
48.	Washington	WA	L	7,643,303	1,851,792	0		9,495,095	0
49.	West Virginia	WV	L	1,545,951	178,353	1,761		1,726,065	0
50.	Wisconsin	WI	L	5,726,502	1,071,698	6,020		6,804,220	0
51.	Wyoming	WY	L	425,508	0	0		425,508	0
52.	American Samoa	AS	N	1,091	0	0		1,091	0
53.	Guam	GU	N	46,840	0	0		46,840	0
54.	Puerto Rico	PR	N	117,052	0	0		117,052	0
55.	U.S. Virgin Islands	VI	N	14,278	0	0		14,278	0
56.	Northern Mariana Islands	MP	N	9,320	0	0		9,320	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	260,430	1,800	337	0	262,567	0
59.	Subtotal	XXX		300,727,528	100,562,746	192,114	0	401,482,388	1,904,880,675
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		57,903,684	6,970	0		57,910,654	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0		0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,402,848	0	0		1,402,848	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		360,034,060	100,569,716	192,114	0	460,795,890	1,904,880,675
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	0
97.	Totals (All Business)	XXX		360,034,060	100,569,716	192,114	0	460,795,890	1,904,880,675
98.	Less Reinsurance Ceded	XXX		29,054,443	281,454	192,113		29,528,010	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		330,979,617	100,288,262	1	0	431,267,880	1,904,880,675
DETAILS OF WRITE-INS									
58001.	Aggregate Other Alien	XXX		260,430	1,800	337		262,567	0
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		260,430	1,800	337	0	262,567	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

	NAIC#	TIN#
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 - GERBER LIFE AGENCY, LLC		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 SEPTEMBER 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	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.	The Western & Southern Life Insurance Co	Ownership.	1.000	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	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.	
							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	85-1998953				Courtland Apartments, LLC	.GA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	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.	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA.		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.	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	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	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.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	22.570	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	11.280	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	29.430	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	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	29.960	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	5.120	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	5.120	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	34.640	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	Ownership	24.950	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA	Western & Southern Investment Holdings LLC	Ownership				
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	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	99.500	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	The Western & Southern Life Insurance Co	Ownership	38.320	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	FIWPEI V 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	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	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	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	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	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	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	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	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	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 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 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	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	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	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	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FWPEO 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	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV 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	
.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	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	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				Hearthview Prairie 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	.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				LaCentera 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				Lytle 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	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	85-2026987				Park Boulevard Holdings, LLC	FL	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	
.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	

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.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 Capital 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 Capital 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	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	
.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	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.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	Fort Washington Capital Partners, LLC	Ownership	0.500	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	20-8843748				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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

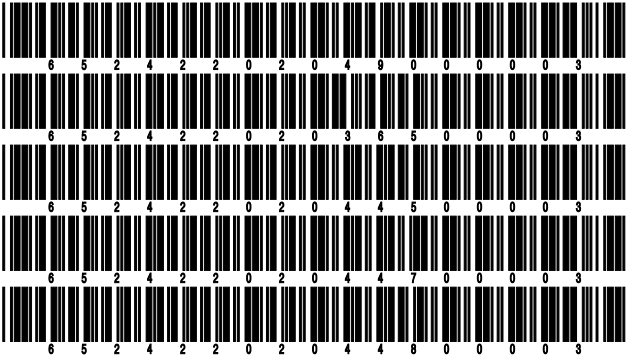
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	414,777	425,595
2597. Summary of remaining write-ins for Line 25 from overflow page	414,777	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		68,617	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	68,617	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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	16,493,727	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)	607,134,335	551,868,062
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	607,134,335	551,868,062
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	607,134,335	551,868,062

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	30,978,715	47,237,666
3. Capitalized deferred interest and other		0
4. Accrual of discount	10,764	14,118
5. Unrealized valuation increase (decrease)	(20,980,668)	2,032,703
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	22,317,727	49,899,375
8. Deduct amortization of premium and depreciation	92,594	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)	367,108,384	380,369,894
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	367,108,384	380,369,894

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,915,915,688	3,844,744,922
2. Cost of bonds and stocks acquired	583,488,852	636,391,925
3. Accrual of discount	3,301,578	2,640,627
4. Unrealized valuation increase (decrease)	(14,549,883)	15,483,971
5. Total gain (loss) on disposals	4,306,837	1,252,545
6. Deduct consideration for bonds and stocks disposed of	551,759,349	579,585,414
7. Deduct amortization of premium	6,774,358	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	8,566,304	1,295,768
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,164,452	2,281,195
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,927,527,513	3,915,915,688
12. Deduct total nonadmitted amounts	588,709	535,766
13. Statement value at end of current period (Line 11 minus Line 12)	3,926,938,804	3,915,379,922

STATEMENT AS OF SEPTEMBER 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)	1,884,510,631	182,133,587	165,839,296	(10,669,894)	1,966,904,760	1,884,510,631	1,890,135,028	2,170,064,508
2. NAIC 2 (a)	1,511,827,993	666,800,491	631,152,781	9,135,345	1,480,622,919	1,511,827,993	1,556,611,048	1,344,006,302
3. NAIC 3 (a)	192,841,438	11,932,448	14,818,998	(4,973,768)	169,060,754	192,841,438	184,981,120	128,363,521
4. NAIC 4 (a)	95,255,971	7,842,534	7,725,986	4,590,716	109,233,857	95,255,971	99,963,235	102,678,012
5. NAIC 5 (a)	66,202,698	6,782,993	4,416,245	(229,615)	64,758,614	66,202,698	68,339,831	54,636,339
6. NAIC 6 (a)	19,202,039	158,278	3,887,715	3,025,390	10,860,953	19,202,039	18,497,992	19,057,034
7. Total Bonds	3,769,840,770	875,650,331	827,841,021	878,174	3,801,441,857	3,769,840,770	3,818,528,254	3,818,805,716
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	30,842,633	0	0	0	30,842,633	30,842,633	30,842,633	30,710,956
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	30,842,633	0	0	0	30,842,633	30,842,633	30,842,633	30,710,956
15. Total Bonds and Preferred Stock	3,800,683,403	875,650,331	827,841,021	878,174	3,832,284,490	3,800,683,403	3,849,370,887	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 \$ 16,891,035 ; NAIC 2 \$ 15,986,750 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	10,588,232	xxx	10,588,232	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	44,126,573	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	36,718,027	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)	10,588,232	3,176,533
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	10,588,232	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	9,405,199
3.	Unrealized Valuation increase/(decrease)	(7,227,248)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	954,570
6.	Considerations received/(paid) on terminations	11,019,894
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	16,516,959
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	16,516,959

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 SEPTEMBER 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.....	16,516,929
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)	16,516,929
4.	Part D, Section 1, Column 5	76,166,559
5.	Part D, Section 1, Column 6	(59,649,630)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	16,516,929
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	16,516,929
10.	Part D, Section 1, Column 8	76,166,559
11.	Part D, Section 1, Column 9	(59,649,630)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	84,630,401	63,370,387
2. Cost of cash equivalents acquired	2,192,851,384	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	2,223,145,810	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)	54,338,162	84,630,401
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	54,338,162	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 SEPTEMBER 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

[illegible]

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0507	Long Beach	CA		08/31/2005	09/01/2020	188,027	0	0	0	0	0	0	21,283	21,283	0	0	0
LL-0604	Indianapolis	IN		05/18/2006	09/01/2020	1,301,641	0	0	0	0	0	0	1,158,494	1,158,494	0	0	0
LL-1202	Lansing	MI		04/19/2012	07/10/2020	1,503,665	0	0	0	0	0	0	1,207,260	1,207,260	0	0	0
01999999. Mortgages closed by repayment						2,993,333	0	0	0	0	0	0	2,387,037	2,387,037	0	0	0
LL-0206	Grandville	MI		11/26/2002		273,731	0	0	0	0	0	0	0	21,115	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		640,994	0	0	0	0	0	0	0	66,321	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,774,519	0	0	0	0	0	0	0	75,466	0	0	0
LL-0503	West Chester	OH		04/12/2005		487,804	0	0	0	0	0	0	0	19,920	0	0	0
LL-0507	Long Beach	CA		08/31/2005		188,027	0	0	0	0	0	0	0	42,270	0	0	0
LL-0509	Round Rock	TX		11/09/2005		609,370	0	0	0	0	0	0	0	22,132	0	0	0
LL-0510	Round Rock	TX		10/11/2005		52,788	0	0	0	0	0	0	0	14,530	0	0	0
LL-0515	St. Paul	MN		07/17/2006		368,521	0	0	0	0	0	0	0	54,571	0	0	0
LL-0517	Nashville	TN		06/26/2006		416,483	0	0	0	0	0	0	0	11,118	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,301,641	0	0	0	0	0	0	0	20,763	0	0	0
LL-0608	Sun City	FL		09/22/2006		458,049	0	0	0	0	0	0	0	11,684	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,337,971	0	0	0	0	0	0	0	22,112	0	0	0
LL-0618	Golden	CO		02/14/2007		1,423,252	0	0	0	0	0	0	0	20,060	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,924,280	0	0	0	0	0	0	0	26,200	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,533,433	0	0	0	0	0	0	0	30,628	0	0	0
LL-0710	Concord	NC		03/12/2008		1,032,287	0	0	0	0	0	0	0	72,211	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,215,440	0	0	0	0	0	0	0	78,755	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		573,636	0	0	0	0	0	0	0	62,810	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		611,131	0	0	0	0	0	0	0	12,780	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,236,638	0	0	0	0	0	0	0	28,263	0	0	0

STATEMENT AS OF SEPTEMBER 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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0807	Springfield	IL		11/25/2008		2,993,618	.0	.0	.0	.0	.0	.0	.0		33,675	.0	.0
LL-0812	Gastonia	NC		11/17/2008		304,783	.0	.0	.0	.0	.0	.0	.0		6,479	.0	.0
LL-0902	Beckley	WV		03/08/2010		744,051	.0	.0	.0	.0	.0	.0	.0		14,305	.0	.0
LL-0903	Simpsonville	SC		11/25/2009		2,813,795	.0	.0	.0	.0	.0	.0	.0		36,231	.0	.0
LL-0905	Memphis	TN		07/29/2009		854,834	.0	.0	.0	.0	.0	.0	.0		53,552	.0	.0
LL-0907	Orlando	FL		09/03/2009		379,460	.0	.0	.0	.0	.0	.0	.0		12,816	.0	.0
LL-0908	Houston	TX		10/01/2009		2,287,846	.0	.0	.0	.0	.0	.0	.0		39,501	.0	.0
LL-0909	Leesburg	FL		12/10/2009		693,060	.0	.0	.0	.0	.0	.0	.0		21,502	.0	.0
LL-0910	Minneola	FL		12/10/2009		652,292	.0	.0	.0	.0	.0	.0	.0		20,237	.0	.0
LL-0912	Beavercreek	OH		02/01/2010		1,201,386	.0	.0	.0	.0	.0	.0	.0		40,576	.0	.0
LL-0913	Simpsonville	SC		12/28/2010		2,648,768	.0	.0	.0	.0	.0	.0	.0		23,359	.0	.0
LL-1002	Ashland	KY		06/30/2010		809,492	.0	.0	.0	.0	.0	.0	.0		31,235	.0	.0
LL-1003	Independence	MO		08/12/2010		2,509,307	.0	.0	.0	.0	.0	.0	.0		94,318	.0	.0
LL-1006	Oklahoma City	OK		11/09/2010		1,119,259	.0	.0	.0	.0	.0	.0	.0		39,934	.0	.0
LL-1007	Waxahachie	TX		02/14/2011		4,049,041	.0	.0	.0	.0	.0	.0	.0		25,402	.0	.0
LL-1101	Miamisburg	OH		04/05/2011		1,844,274	.0	.0	.0	.0	.0	.0	.0		61,525	.0	.0
LL-1206	Orlando	FL		09/27/2012		7,321,919	.0	.0	.0	.0	.0	.0	.0		103,017	.0	.0
LL-1301	Sandy	UT		05/30/2013		16,222,258	.0	.0	.0	.0	.0	.0	.0		109,915	.0	.0
LL-1304	Las Vegas	NV		11/21/2013		2,940,984	.0	.0	.0	.0	.0	.0	.0		24,568	.0	.0
LL-1402	Union City	CA		08/25/2014		39,140,613	.0	.0	.0	.0	.0	.0	.0		445,784	.0	.0
LL-1501	Seaside	CA		05/01/2015		11,011,814	.0	.0	.0	.0	.0	.0	.0		17,700	.0	.0
LL-1502	Bolingbrook	IL		06/30/2015		17,533,222	.0	.0	.0	.0	.0	.0	.0		110,971	.0	.0
LL-1503	Myrtle Beach	SC		07/27/2015		9,920,815	.0	.0	.0	.0	.0	.0	.0		49,713	.0	.0
LL-1504	Round Rock	TX		08/07/2015		11,025,053	.0	.0	.0	.0	.0	.0	.0		208,772	.0	.0
LL-1505	American Canyon	CA		09/10/2015		19,757,430	.0	.0	.0	.0	.0	.0	.0		148,874	.0	.0
LL-1506	Columbus	OH		09/23/2015		12,422,863	.0	.0	.0	.0	.0	.0	.0		140,028	.0	.0
LL-1601	Watsonville	CA		01/04/2016		25,483,271	.0	.0	.0	.0	.0	.0	.0		488,247	.0	.0
LL-1602	Clarksville	TN		07/01/2016		18,386,802	.0	.0	.0	.0	.0	.0	.0		90,807	.0	.0
LL-1604	Lafayette	IN		12/22/2016		13,538,651	.0	.0	.0	.0	.0	.0	.0		64,340	.0	.0
LL-1701	West Chester	OH		01/30/2017		8,627,388	.0	.0	.0	.0	.0	.0	.0		84,587	.0	.0
LL-1702	Kissimmee	FL		03/02/2017		31,841,265	.0	.0	.0	.0	.0	.0	.0		188,601	.0	.0
LL-1703	Columbus	OH		06/13/2017		40,500,000	.0	.0	.0	.0	.0	.0	.0		161,378	.0	.0
LL-1704	Bolingbrook	IL		07/20/2017		9,341,956	.0	.0	.0	.0	.0	.0	.0		54,752	.0	.0
LL-1705	Port Wentworth	GA		12/07/2017		33,233,175	.0	.0	.0	.0	.0	.0	.0		178,536	.0	.0
LL-1706	Plain City	OH		06/21/2018		16,495,452	.0	.0	.0	.0	.0	.0	.0		144,068	.0	.0
LL-1901	Findlay	OH		01/30/2019		23,902,753	.0	.0	.0	.0	.0	.0	.0		189,014	.0	.0
LL-8161	Cotuit	MA		07/10/2001		84,570	.0	.0	.0	.0	.0	.0	.0		13,156	.0	.0
LL-8173	Albuquerque	NM		10/26/2001		2,740,369	.0	.0	.0	.0	.0	.0	.0		52,798	.0	.0
0299999. Mortgages with partial repayments						415,837,884	0	0	0	0	0	0	0		4,337,982	0	0
0599999 - Totals						418,831,217	0	0	0	0	0	0	2,387,037		6,725,019	0	0

STATEMENT AS OF SEPTEMBER 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	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Admini- strative Symbo	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1FE	10/24/2016			57,074		647,255	1.560
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1FE	12/03/2018			118,789		428,616	9.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	175,863	0	1,075,871	XXX
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2		8,100,000			26,220
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								0	8,100,000	0	0	XXX
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018			557,882		7,995,517	4.390
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019			5,000,000		28,750,000	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	5,557,882	0	36,745,517	XXX
4899999. Total - Unaffiliated								0	5,733,745	0	37,821,388	XXX
4999999. Total - Affiliated								0	8,100,000	0	0	XXX
5099999 - Totals								0	13,833,745	0	37,821,388	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	07/27/2020	162,250					0	162,250	162,250			0	
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	08/06/2020	6,569					0	6,569	6,569			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	168,819	168,819	0	0	0	0
	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013	09/21/2020	8,100,000					0	8,100,000	8,100,000			0	
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								0	0	0	0	0	8,100,000	8,100,000	0	0	0	0
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	06/07/2016	07/15/2020	2,718,159					0	2,718,159	2,718,159			0	
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	07/27/2020	475,142					0	475,142	475,142			0	
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/10/2020	250,924					0	250,924	250,924			0	
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	09/30/2020	88,747					0	88,747	88,747			0	
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	09/01/2020	52,341					0	52,341	52,341			0	
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	07/01/2020	690,365					0	690,365	690,365			0	
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	08/28/2020	113,911					0	113,911	113,911			0	
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	07/31/2020	272,579					0	272,579	272,579			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	4,662,168	4,662,168	0	0	0	0
000000-00-0	TXFL NNN Office Investor Holdings, LLC	Cincinnati	OH	Cash Return of Capital	07/01/2019	07/08/2020	20,667,119					0	25,000	25,000			0	416,666
2299999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	0	25,000	25,000	0	0	0	416,666
4899999. Total - Unaffiliated								0	0	0	0	0	4,830,987	4,830,987	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated							28,767,119	0	0	0	0	0	0	8,125,000	8,125,000	0	0	0	416,666
5099999 - Totals							33,598,106	0	0	0	0	0	0	12,955,987	12,955,987	0	0	0	416,666

STATEMENT AS OF SEPTEMBER 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
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.09/01/2020	Interest Capitalization		1,485	1,485	.0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.09/01/2020	Interest Capitalization		53,839	53,839	.0	1
38378N-LV-3	GNR 2013-191 Z 4.084% 11/16/53		.09/01/2020	Interest Capitalization		40,808	40,808	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.999% 01/16/54		.09/01/2020	Interest Capitalization		36,124	36,124	.0	1
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		.09/28/2020	MORGAN STANLEY FIXED INC		1,543,502	1,545,000	.246	1FE
0599999. Subtotal - Bonds - U.S. Governments						1,675,758	1,677,256	246	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.09/01/2020	Interest Capitalization		33,084	33,084	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.09/01/2020	Interest Capitalization		55,068	55,068	.0	1
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.09/01/2020	Interest Capitalization		57,119	57,119	.0	1
3137BL-N2-0	FHLMC K049 X1 0.723% 07/25/25		.08/07/2020	ROBERT W. BAIRD		1,973,725	.0	13,945	1
3137FJ-ZB-8	FHMS K084 X1 0.331% 10/25/28		.07/14/2020	BREAN CAPITAL LLC		4,669,058	.0	39,446	1FE
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.09/01/2020	Interest Capitalization		11,428	11,428	.0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,799,482	156,699	53,391	XXX
THLIV0-00-0	THL Credit 5.000% 12/03/24		.09/30/2020	PRIVATE PLACEMENT		2,256,993	2,256,993	.0	5GI
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		.08/11/2020	Taxable Exchange		78,237	.0	.0	5GI
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		.07/23/2020	BARCLAYS		5,000,000	5,000,000	.0	2FE
110122-CR-7	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		.07/17/2020	Tax Free Exchange		4,958,323	5,000,000	47,813	1FE
110122-DH-8	BRISTOL-MYERS SQUIBB 4.625% 05/15/44		.07/17/2020	Tax Free Exchange		4,968,870	5,000,000	41,753	1FE
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		.07/17/2020	Tax Free Exchange		2,814,986	2,500,000	52,778	1FE
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		.07/14/2020	Tax Free Exchange		4,983,353	5,000,000	86,875	2FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		.08/27/2020	BANK of AMERICA SEC		13,993,550	14,000,000	.0	1FE
144285-AL-7	CARPENTER TECHNOLOGY 6.375% 07/15/28		.09/09/2020	Various		3,037,970	2,900,000	16,135	3FE
14913R-2E-6	CATERPILLAR FINL SERVICE 0.524% 01/06/22		.07/06/2020	J P MORGAN SEC FIXED INC		1,550,000	1,550,000	.0	1FE
233063-AW-6	DBJPM 2020-C9 XA 1.832% 09/15/53		.08/20/2020	DEUTSCHE BANK		4,391,938	.0	52,540	1FE
233063-BC-9	DBJPM 2020-C9 B 2.567% 09/15/53		.08/20/2020	DEUTSCHE BANK		5,636,843	5,473,000	10,537	1FE
233063-BG-0	DBJPM 2020-C9 XB 0.667% 09/15/53		.08/20/2020	DEUTSCHE BANK		1,147,106	.0	11,256	1FE
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		.09/15/2020	RBC/DAIN		1,500,000	1,500,000	.0	1FE
25525P-AA-5	DIVERSIFIED HEALTHCARE T 9.750% 06/15/25		.09/09/2020	SUMRIDGE PARTNERS		354,710	316,000	8,473	3FE
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		.07/15/2020	PERFORMANCE TRUST CAPITAL		5,242,240	.0	44,294	1FE
36192H-AG-9	GSM 2012-ALOH B 4.049% 04/10/34		.08/14/2020	PIPER JAFFRAY		4,607,656	4,625,000	8,843	1FM
37045X-DA-1	GENERAL MOTORS FINL CO 2.700% 08/20/27		.08/17/2020	BARCLAYS		9,977,800	10,000,000	.0	2FE
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		.08/11/2020	J P MORGAN SEC FIXED INC		4,935,100	5,000,000	.0	2FE
44891A-BP-1	HYUNDAI CAPITAL AMERICA 2.375% 10/15/27		.09/15/2020	BNP SECURITIES		6,998,110	7,000,000	.0	2FE
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		.08/10/2020	Various		2,487,968	2,480,000	.0	3FE
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		.07/30/2020	J P MORGAN SEC FIXED INC		7,225,313	7,000,000	17,500	1FE
541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		.08/14/2020	Various		907,089	889,000	.0	4FE
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500% 02/28/25		.08/26/2020	Taxable Exchange		4,526,000	4,960,000	.0	5FE
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		.07/15/2020	US BANCORP		1,387,328	1,371,000	6,472	2FE
588056-AW-1	MERCER INTL INC 5.500% 01/15/26		.09/08/2020	Various		793,860	808,000	6,604	4FE
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		.09/09/2020	Various		905,503	877,000	9,455	4FE
59980V-AG-6	MCMLT 2018-1 M2 3.250% 05/25/62		.08/18/2020	BMO CAPITAL MARKETS CORP		7,755,514	7,107,000	12,190	1FM
59981H-AE-1	MCMLT 2017-1 B1 3.675% 11/25/58		.09/08/2020	PERFORMANCE TRUST CAPITAL		3,631,181	3,373,920	3,108	1FM
61692A-AA-0	MSC 2019-NUGS A 2.450% 12/15/36		.08/18/2020	MESIROW FINANCIAL		2,693,421	2,693,000	.916	1FM
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		.09/08/2020	Various		422,410	423,000	2,233	4FE
68902V-AM-9	OTIS WORLDWIDE CORP 3.362% 02/15/50		.09/08/2020	Tax Free Exchange		4,998,989	5,000,000	10,740	2FE
700658-AA-5	PARK NATIONAL CORP 4.500% 09/01/30		.08/17/2020	PIPER JAFFRAY		10,000,000	10,000,000	.0	2FE
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		.08/11/2020	Taxable Exchange		84,990	144,737	.0	5FE
747262-AZ-6	QVC INC 4.375% 09/01/28		.08/13/2020	BANK of AMERICA SEC		1,383,000	1,383,000	.0	3FE
74762E-AF-9	QUANTA SERVICES INC 2.900% 10/01/30		.09/17/2020	BANK of AMERICA SEC		6,976,410	7,000,000	.0	2FE
74841C-AB-7	QUICKEN LOANS LLC/QUICKN 3.875% 03/01/31		.09/09/2020	J P MORGAN SEC HI-YIELD		1,053,000	1,053,000	.0	3FE
77846E-AE-5	RPT 2017-ROSS B 1.402% 06/15/33		.09/15/2020	Interest Capitalization		.0	.0	.0	1FM
80285H-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		.09/15/2020	RBC/DAIN		2,570,000	2,570,000	.0	1FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		.09/04/2020	RBC/DAIN		195,473	201,000	3,484	4FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		.09/16/2020	CREDIT SUISSE FIRST BOSTON		4,999,752	5,000,000	.0	1FE
86614R-AN-7	SUMMIT MATERIALS LLC/FIN 5.250% 01/15/29		.07/28/2020	Various		884,990	865,000	.0	4FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		.08/17/2020	WELLS FARGO		9,995,649	10,000,000	.0	1FE
87901J-AF-2	TGNA 4.750% 03/15/26		.09/08/2020	J P MORGAN SEC HI-YIELD		500,000	500,000	.0	3FE
89171V-AF-4	TPMT 2015-5 B2 4.007% 05/25/55		.09/15/2020	BARCLAYS		5,567,286	5,093,000	9,106	1FM
89236T-HE-8	TOYOTA 0.415% 02/14/22		.08/11/2020	J P MORGAN SEC FIXED INC		5,100,000	5,100,000	.0	1FE
89469A-AD-6	TREEHOUSE FOODS INC 4.000% 09/01/28		.08/25/2020	J P MORGAN SEC HI-YIELD		157,000	157,000	.0	4FE
902973-AZ-9	U S BANCORP 5.300% Perpet		.08/31/2020	AMHERST SECURITIES GROUP		2,718,750	2,500,000	50,424	2FE

STATEMENT AS OF SEPTEMBER 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
92939H-BB-0	WFRBS 2014-C23 B 4.525% 10/15/57		.08/12/2020	Various		5,522,398	5,100,000	7,457	1FM
95002T-AA-2	WFMS 2020-3 A1 3.000% 06/25/50		.07/15/2020	WELLS FARGO		4,905,859	4,750,000	11,083	1FE
95002X-BE-4	WFCM 2020-C57 AS 2.672% 08/15/53		.08/19/2020	WELLS FARGO		10,162,418	9,867,000	18,309	1FE
95002X-BH-7	WFCM 2020-C57 XA 2.238% 08/15/53		.08/20/2020	WELLS FARGO		2,118,396	.0	21,754	1FE
136069-VX-6	CANADIAN IMPERIAL BANK 2.100% 10/05/20	A	.07/02/2020	TD SECURITIES		1,004,630	1,000,000	5,367	1FE
14739L-AB-8	CASCADES INC 5.375% 01/15/28	A	.08/10/2020	WELLS FARGO		2,085,000	2,000,000	9,556	3FE
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	.09/09/2020	J P MORGAN SEC FIXED INC		165,110	158,000	1,874	4FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	.09/09/2020	BARCLAYS		246,000	246,000	.0	4FE
059626-AC-5	BANCO NACIONAL DE PANAMA 2.500% 08/11/30	D	.08/05/2020	Various		5,755,634	5,700,000	.0	2FE
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D	.07/28/2020	Various		3,165,100	3,125,000	69,727	4FE
566076-AC-9	MP18 2020-1A B1 2.873% 10/15/31	D	.08/12/2020	BNP SECURITIES		4,500,000	4,500,000	.0	1FE
83611V-AG-3	SNDPT 2020-2A B1 2.147% 10/25/31	D	.09/16/2020	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	.0	1FE
92858R-AA-8	VMED 02 UK FINANCING I 4.250% 01/31/31	D	.09/11/2020	BANK of AMERICA SEC		1,030,800	1,029,000	.0	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						224,011,057	208,222,887	658,656	XXX
302570-AW-6	NEXTERA ENERGY 2.364% 10/01/66		.08/07/2020	IMPERIAL CAPITAL LLC		6,530,593	8,306,000	22,359	2FE
69352P-AC-7	PPL CAPITAL FUNDING 2.885% Perpet		.08/10/2020	IMPERIAL CAPITAL LLC		2,347,500	3,000,000	10,653	2FE
929768-AA-7	WACHOVIA TRUPS 0.771% 01/15/27		.08/04/2020	J P MORGAN SEC FIXED INC		3,585,000	4,000,000	1,894	2FE
976657-AH-9	WISCONSIN ENERGY CORP 2.393% 05/15/67		.08/13/2020	IMPERIAL CAPITAL LLC		4,112,500	5,000,000	14,721	2FE
4899999. Subtotal - Bonds - Hybrid Securities						16,575,593	20,306,000	49,627	XXX
8399997. Total - Bonds - Part 3						249,061,890	230,362,842	761,920	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						249,061,890	230,362,842	761,920	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
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.09/18/2020	S. G. COWEN SECURITIES CORP.	1,154,000	182,830	.0	.0	
03073E-10-5	AMERISOURCEBERGEN CORP		.09/24/2020	S. G. COWEN SECURITIES CORP.	7,093,000	675,344	.0	.0	
037833-10-0	APPLE INC		.08/31/2020	Stock Split	16,632,000	.0	.0	.0	
26614N-10-2	DUPONT DE NEMOURS INC		.08/19/2020	S. G. COWEN SECURITIES CORP.	6,203,000	352,738	.0	.0	
26943B-10-0	FIRST EAGLE ALTERNATIVE CAP		.08/03/2020	Tax Free Exchange	82,000,000	667,480	.0	.0	
35137L-10-5	FOX CORP		.07/15/2020	S. G. COWEN SECURITIES CORP.	11,357,000	294,272	.0	.0	
38141G-10-4	GOLDMAN SACHS GROUP INC		.09/24/2020	S. G. COWEN SECURITIES CORP.	2,026,000	394,842	.0	.0	
458140-10-0	INTEL CORPORATION		.09/24/2020	S. G. COWEN SECURITIES CORP.	2,704,000	133,902	.0	.0	
459200-10-1	IBM		.09/24/2020	S. G. COWEN SECURITIES CORP.	1,399,000	167,027	.0	.0	
595017-10-4	MICROCHIP TECHNOLOGY INC		.08/19/2020	S. G. COWEN SECURITIES CORP.	3,203,000	349,502	.0	.0	
701094-10-4	PARKER HANNIFIN		.09/18/2020	S. G. COWEN SECURITIES CORP.	4,941,000	973,229	.0	.0	
855244-10-9	STARBUCKS CORP		.08/19/2020	S. G. COWEN SECURITIES CORP.	4,481,000	353,550	.0	.0	
931142-10-3	WAL-MART		.07/15/2020	S. G. COWEN SECURITIES CORP.	5,016,000	664,544	.0	.0	
949746-10-1	WELLS FARGO & CO		.09/18/2020	S. G. COWEN SECURITIES CORP.	9,180,000	230,206	.0	.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,439,466	XXX	0	XXX
31337H-10-5	FHLB CINCINNATI		.08/26/2020	PRIVATE PLACEMENT	11,040,000	.0	.0	.0	
38174*-10-0	Golub Capital Investment Corp BDC 3		.09/11/2020	PRIVATE PLACEMENT	20,432,720	300,000	.0	.0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,404,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,843,466	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,843,466	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,843,466	XXX	0	XXX
9999999 - Totals						255,905,356	XXX	761,920	XXX

STATEMENT AS OF SEPTEMBER 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2020	Paydown		78,074	78,074	79,718	77,602	.0	.473	.0	.473	.0	78,074	.0	.0	.0	1,613	11/20/2060	1
38376G-P3-8	GNR 2011-53 B 3.906% 05/16/51		09/01/2020	Paydown		4,598	4,598	.5,128	4,774	.0	(176)	.0	(176)	.0	4,598	.0	.0	.0	120	05/16/2051	1
38376G-WD-8	GNR 2010-122 IO 0.248% 02/16/44		09/01/2020	Paydown		.0	.0	.5,342	.966	.0	.966	.0	.966	.0	.0	.0	.0	.0	997	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		09/01/2020	Paydown		429,934	429,934	426,710	428,433	.0	1,501	.0	1,501	.0	429,934	.0	.0	.0	12,506	04/20/2039	1
38376Y-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		09/01/2020	Paydown		783,604	783,604	780,067	783,604	.0	3,538	.0	3,538	.0	783,604	.0	.0	.0	23,020	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2020	Paydown		34,346	34,346	35,822	34,639	.0	(294)	.0	(294)	.0	34,346	.0	.0	.0	1,031	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.520% 11/16/43		09/01/2020	Paydown		38,920	38,920	44,299	44,299	.0	(5,333)	.0	(5,333)	.0	38,920	.0	.0	.0	1,716	11/16/2043	1
38379U-NF-9	GNR 2016-45 IO 0.974% 02/16/58		09/01/2020	Paydown		.0	.0	223,764	220,133	.0	(220,133)	.0	(220,133)	.0	.0	.0	.0	.0	131,877	02/16/2058	1
465139-BQ-5	AID-ISRAEL ZEROS RECEIPTS 0.000% 09/15/20		09/15/2020	Maturity Redemption 100.0000		4,009,000	4,009,000	718,333	3,807,091	.0	201,909	.0	201,909	.0	4,009,000	.0	.0	.0	.0	09/15/2020	1FE
690353-2K-2	OPIC 0.090% 02/15/28		08/15/2020	Redemption 100.0000		100,330	100,330	100,330	100,330	.0	.0	.0	.0	.0	100,330	.0	.0	.0	978	02/15/2028	1
690353-5A-1	OPIC AGENCY DEBENTURES 0.093% 05/15/24		08/15/2020			100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	929	05/15/2024	1
690353-C8-8	OPIC 0.091% 06/01/33		07/20/2020	Call 97.9182 Redemption 100.0000		1,777,916	1,815,716	1,815,716	1,815,716	.0	.0	.0	.0	.0	1,815,716	.0	.0	.0	9,394	06/01/2033	1
690353-C9-6	OPIC 0.131% 01/15/30		07/15/2020	Redemption 100.0000		111,321	111,321	111,321	111,321	.0	.0	.0	.0	.0	111,321	.0	.0	.0	1,211	01/15/2030	1
690353-U8-8	OPIC 0.131% 02/15/28		08/17/2020	Redemption 100.0000		86,220	86,220	86,220	86,220	.0	.0	.0	.0	.0	86,220	.0	.0	.0	801	02/15/2028	1
0599999 Subtotal - Bonds - U.S. Governments						7,554,263	7,592,063	4,517,697	7,611,545	0	(19,481)	0	(19,481)	0	7,592,063	0	0	0	186,193	XXX	XXX
3128HX-W7-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2020	Paydown		106,055	106,055	110,214	109,687	.0	(3,632)	.0	(3,632)	.0	106,055	.0	.0	.0	2,252	08/15/2042	1
31335A-UL-0	FG FG 660587 4.000% 02/01/46		09/01/2020	Paydown		379,470	379,470	399,541	399,058	.0	(19,588)	.0	(19,588)	.0	379,470	.0	.0	.0	3,652	02/01/2046	1
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		09/01/2020	Paydown		12,541	12,541	11,683	12,151	.0	390	.0	390	.0	12,541	.0	.0	.0	507	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		09/01/2020	Paydown		14,587	14,587	14,021	14,492	.0	94	.0	94	.0	14,587	.0	.0	.0	487	03/15/2022	1
31337J-DR-1	FREDDIE MAC - CMO FHR 2126 GB 6.250% 02/15/29		09/01/2020	Paydown		3,973	3,973	3,999	4,030	.0	(57)	.0	(57)	.0	3,973	.0	.0	.0	170	02/15/2029	1
31337K-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		09/01/2020	Paydown		26,853	26,853	24,914	26,322	.0	531	.0	531	.0	26,853	.0	.0	.0	978	04/15/2029	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2020	Paydown		57,301	57,301	56,585	56,835	.0	466	.0	466	.0	57,301	.0	.0	.0	949	02/25/2032	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		09/01/2020	Paydown		2,107,496	2,107,496	2,128,442	2,103,716	.0	3,780	.0	3,780	.0	2,107,496	.0	.0	.0	65,701	10/25/2020	1
3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		09/01/2020	Paydown		1,094,732	1,094,732	1,100,121	1,092,634	.0	2,098	.0	2,098	.0	1,094,732	.0	.0	.0	30,878	11/25/2020	1
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		09/01/2020	Paydown		132,346	132,346	138,074	133,517	.0	(1,171)	.0	(1,171)	.0	132,346	.0	.0	.0	4,023	04/15/2026	1
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		09/01/2020	Paydown		541,133	541,133	546,544	541,603	.0	(470)	.0	(470)	.0	541,133	.0	.0	.0	14,402	05/15/2026	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.433% 01/25/22		09/01/2020	Paydown		.0	.0	16,732	3,075	.0	(3,075)	.0	(3,075)	.0	.0	.0	.0	.0	1,483	01/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.311% 07/25/22		09/01/2020	Paydown		.0	.0	38,298	9,835	.0	(9,835)	.0	(9,835)	.0	.0	.0	.0	.0	3,497	07/25/2022	1FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2020	Paydown		131,648	131,648	130,126	130,880	.0	768	.0	768	.0	131,648	.0	.0	.0	2,739	10/15/2040	1
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2020	Paydown		244,471	244,471	242,590	243,428	.0	1,043	.0	1,043	.0	244,471	.0	.0	.0	5,420	05/15/2044	1
3137BL-N2-0	FHLMC K049 X1 0.723% 07/25/25		09/01/2020	Paydown		.0	.0	6,014	.0	.0	(6,014)	.0	(6,014)	.0	.0	.0	.0	.0	140	07/25/2025	1
3137BR-QL-2	FHMS FHMS K057 X1 1.322% 07/25/26		09/01/2020	Paydown		.0	.0	98,295	66,573	.0	(66,573)	.0	(66,573)	.0	.0	.0	.0	.0	10,871	07/25/2026	1
3137FJ-ZB-8	FHMS K084 X1 0.331% 10/25/28		09/01/2020	Paydown		.0	.0	2,036	.0	.0	(2,036)	.0	(2,036)	.0	.0	.0	.0	.0	54	10/25/2028	1
3137FT-ZS-9	FHMS K110 X1 1.815% 04/25/30		09/01/2020	Paydown		.0	.0	820	.0	.0	(820)	.0	(820)	.0	.0	.0	.0	.0	18	04/25/2030	1
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		09/01/2020	Paydown		148,356	148,356	148,466	148,309	.0	47	.0	47	.0	148,356	.0	.0	.0	2,937	07/01/2026	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2020	Paydown		10,994	10,994	11,544	11,507	.0	(513)	.0	(513)	.0	10,994	.0	.0	.0	293	09/01/2043	1
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		09/01/2020	Paydown		1,175,639	1,175,639	1,204,203	1,202,967	.0	(27,328)	.0	(27,328)	.0	1,175,639	.0	.0	.0	23,889	10/01/2045	1
31392K-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		09/01/2020	Paydown		86,277	86,277	82,691	85,748	.0	529	.0	529	.0	86,277	.0	.0	.0	3,456	05/15/2022	1
31392X-SH-7	FHR FHR 2517 BQ 5.500% 10/15/32		09/01/2020	Paydown		40,379	40,379	39,622	39,956	.0	423	.0	423	.0	40,379	.0	.0	.0	1,467	10/15/2032	1
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		09/01/2020	Paydown		162,222	162,222	158,191	161,184	.0	1,037	.0	1,037	.0	162,222	.0	.0	.0	5,411	01/25/2024	1
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		09/01/2020	Paydown		260,961	260,961	258,596	260,196	.0	765	.0	765	.0	260,961	.0	.0	.0	8,665	02/15/2024	1
31396E-HJ-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		09/01/2020	Paydown		55,063	55,063	54,220	54,753	.0	310	.0	310	.0	55,063	.0	.0	.0	2,010	11/15/2025	1
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		09/01/2020	Paydown		87,828	87,828	86,332	87,286	.0	542	.0	542	.0	87,828	.0	.0	.0	3,251	12/15/2025	1
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		09/01/2020	Paydown		34,174	34,174	33,662	33,977	.0	198	.0	198	.0	34,174	.0	.0	.0	1,268	01/15/2026	1
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		09/01/2020	Paydown		70,945	70,945	69,814	70,538	.0	406	.0	406	.0	70,945	.0	.0	.0	2,634	01/15/2026	1
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		09/01/2020	Paydown		35,585	35,585	35,229	35,421	.0	164	.0	164	.0	35,585	.0	.0	.0	1,331	02/15/2026	1
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		09/01/2020	Paydown		251,287	251,287	223,920	238,675	.0	12,611	.0	12,611	.0	251,287	.0	.0	.0	6,616	09/25/2029	1
31397F-AU-3	FHR FHR 3276 MB 6.000% 02/15/27		09/01/2020	Paydown		2,752	2,752	2,748	2,747	.0	.6	.0	.6	.0	2,752	.0	.0	.0	110	02/15/2027	1
31397H-VG-7	FHR FHR 3329 LB 5.500% 06/15/27		09/01/2020	Paydown		41,463	41,463	38,224	40,269	.0	1,195	.0	1,195	.0	41,463	.0	.0	.0	1,531	06/15/2027	1

STATEMENT AS OF SEPTEMBER 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		09/01/2020	Paydown		47,659	47,659	47,644	47,580	.0	.79	.0	.79	.0	47,659	.0	.0	.0	1,906	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2020	Paydown		503,247	503,247	508,790	503,161	.0	.86	.0	.86	.0	503,247	.0	.0	.0	11,973	03/25/2037	1
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		09/01/2020	Paydown		15,630	15,630	14,921	15,630	.0	.218	.0	.218	.0	15,630	.0	.0	.0	416	11/25/2024	1
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		09/01/2020	Paydown		357,693	357,693	345,215	354,101	.0	3,592	.0	3,592	.0	357,693	.0	.0	.0	9,612	09/15/2024	1
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2020	Paydown		64,299	64,299	67,654	65,124	.0	(.825)	.0	(.825)	.0	64,299	.0	.0	.0	1,711	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2020	Paydown		103,720	103,720	100,041	102,624	.0	1,096	.0	1,096	.0	103,720	.0	.0	.0	2,668	02/25/2025	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2020	Paydown		108,054	108,054	117,441	109,335	.0	(1,281)	.0	(1,281)	.0	108,054	.0	.0	.0	3,220	09/25/2025	1
31418X-ZQ-4	FNMA FN A09750 3.500% 12/01/25		09/01/2020	Paydown		124,639	124,639	126,645	126,360	.0	(1,722)	.0	(1,722)	.0	124,639	.0	.0	.0	2,812	12/01/2025	1
421038-WY-2	HAYS KANS GENERAL OBLIGATION 5.300%		09/03/2020	Redemption	100.0000		170,000	170,000	168,827	.0	201	.0	201	.0	170,000	.0	.0	.0	9,010	09/01/2022	1FE
452001-5Y-2	ILLINOIS EDL FACS LOYOLA UNIV 5.600%		07/01/2020	Redemption	100.0000		330,000	330,000	309,986	.0	2,080	.0	2,080	.0	330,000	.0	.0	.0	18,480	07/01/2021	1FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		08/01/2020	Redemption	100.0000		85,000	86,896	85,639	.0	(.639)	.0	(.639)	.0	85,000	.0	.0	.0	5,279	02/01/2027	1FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/03/2020	Various		940,000	940,000	849,917	856,757	.0	83,243	.0	83,243	.0	940,000	.0	.0	.0	24,662	12/01/2041	1FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230%		09/03/2020	Redemption	100.0317		284,271	284,181	284,181	.0	.0	.0	.0	.0	284,181	.0	90	90	5,470	08/01/2049	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750%		09/01/2020	Redemption	100.0000		95,000	95,000	95,000	.0	.0	.0	.0	.0	95,000	.0	.0	.0	1,787	09/01/2041	1FE
915137-5P-4	UNIVERSITY OF TEXAS HIGHER EDUCATION 3.405% 08/15/20		08/03/2020	Redemption	100.0000		5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	85,125	08/15/2020	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2020	Redemption	100.0000		73,559	73,559	73,559	.0	.0	.0	.0	.0	73,559	.0	.0	.0	2,197	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/03/2020	Redemption	100.0000		55,870	55,870	55,870	.0	.0	.0	.0	.0	55,870	.0	.0	.0	1,236	08/25/2042	1FE
31999999	Subtotal - Bonds - U.S. Special Revenues					15,675,172	15,675,082	15,769,098	15,693,791	.0	(27,581)	.0	(27,581)	.0	15,675,082	.0	90	90	400,654	XXX	XXX
TLHLIV0-00-0	THL Credit 5.000% 12/03/24		08/07/2020	PRIVATE PLACEMENT		263,003	263,003	263,003	263,003	.0	.0	.0	.0	.0	263,003	.0	.0	.0	6,648	12/03/2024	5G1
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		08/26/2020	Various		62,736	62,736	62,736	45,444	.0	.0	.0	.0	.0	62,736	.0	.0	.0	1,815	12/31/2031	5G1
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2020	Paydown		331,896	331,896	334,421	334,421	.0	(2,525)	.0	(2,525)	.0	331,896	.0	.0	.0	7,529	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.616% 04/25/45		09/01/2020	Paydown		214,587	214,587	219,465	217,947	.0	(3,360)	.0	(3,360)	.0	214,587	.0	.0	.0	5,217	04/25/2045	1FM
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		08/14/2020	Call	100.0000		5,000,000	4,996,050	4,999,311	.0	.500	.0	.500	.0	4,999,812	.0	188	188	119,167	09/14/2020	1FE
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2020	Paydown		19,789	19,789	19,788	19,706	.0	.83	.0	.83	.0	19,789	.0	.0	.0	509	10/17/2036	1FE
02665W-BS-9	AMERICAN HONDA FINANCE 0.542% 07/20/20		07/20/2020	Maturity		2,500,000	2,500,000	2,476,700	.0	.0	23,300	.0	23,300	.0	2,500,000	.0	.0	.0	21,937	07/20/2020	1FE
02665X-AA-7	AHAR 2014-SFR3 A 3.678% 12/17/36		09/01/2020	Paydown		55,642	55,642	55,638	55,503	.0	.138	.0	.138	.0	55,642	.0	.0	.0	1,364	12/17/2036	1FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2020	Paydown		14,211	14,211	14,211	14,202	.0	.9	.0	.9	.0	14,211	.0	.0	.0	331	04/17/2052	1FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6*	.0
03254T-AC-7	PARTY CITY HOLDINGS INC 10.000% 08/15/26		08/11/2020	Cash Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	08/15/2026	6FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/31/2020	Call	103.2344		3,109,936	3,012,500	3,012,500	.0	.0	.0	.0	.0	3,012,500	.0	.0	.0	209,705	10/30/2045	2FE
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		1,762,500	1,762,500	1,762,500	1,762,500	.0	.0	.0	.0	.0	1,762,500	.0	.0	.0	65,684	10/30/2045	2FE
05377R-CA-0	AESOP 2015-2A A 2.630% 12/20/21		09/20/2020	Paydown		3,110,000	3,110,000	3,113,888	3,111,053	.0	(1,053)	.0	(1,053)	.0	3,110,000	.0	.0	.0	54,529	12/20/2021	1FE
05492M-AA-3	BCFCF 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		335,303	335,303	335,303	335,303	.0	.0	.0	.0	.0	335,303	.0	.0	.0	4,719	10/20/2020	1FE
110122-BT-4	BRISTOL-MYERS SQUIBB 4.625% 05/15/44		07/17/2020	Tax Free Exchange		4,968,870	5,000,000	4,968,763	4,968,613	.0	257	.0	257	.0	4,968,870	.0	.0	.0	157,378	05/15/2044	1FE
110122-BU-1	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		2,814,986	2,500,000	2,819,672	2,818,932	.0	(3,946)	.0	(3,946)	.0	2,814,986	.0	.0	.0	115,278	08/15/2045	1FE
110122-CD-8	BRISTOL-MYERS SQUIBB 4.250% 10/26/49		07/17/2020	Tax Free Exchange		4,958,323	5,000,000	4,957,900	4,957,959	.0	.364	.0	.364	.0	4,958,323	.0	.0	.0	154,063	10/26/2049	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2020	Redemption	100.0000		4,015	4,015	4,015	.0	.0	.0	.0	.0	4,015	.0	.0	.0	331	01/15/2021	1FE
125523-BY-5	CIGNA CORP 4.500% 02/25/26		07/14/2020	Tax Free Exchange		4,983,353	5,000,000	4,981,949	4,981,949	.0	1,405	.0	1,405	.0	4,983,353	.0	.0	.0	199,375	02/25/2026	2FE
126307-AT-4	CSC HOLDINGS INC 5.375% 07/15/23		07/15/2020	Call	101.3440		5,067,200	5,000,000	5,013,881	.0	(1,444)	.0	(1,444)	.0	5,009,600	.0	(9,600)	(9,600)	335,950	07/15/2023	3FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2020	Redemption	100.0000		312,430	312,430	309,128	.0	1,198	.0	1,198	.0	312,430	.0	.0	.0	19,530	01/15/2023	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2020	Paydown		243,379	243,379	242,827	242,777	.0	.602	.0	.602	.0	243,379	.0	.0	.0	4,803	08/25/2043	1FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2020	Paydown		73,909	73,909	73,758	73,754	.0	.155	.0	.155	.0	73,909	.0	.0	.0	1,911	09/25/2057	1FM
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		09/01/2020	Paydown		33,914	30,032	25,764	24,522	.0	9,392	.0	9,392	.0	33,914	.0	.0	.0	1,341	11/25/2035	1FM
147339-AK-1	CASCADE NATURAL GAS CORP 5.210% 09/01/20		09/01/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	104,200	09/01/2020	2FE
17307G-L9-7	CMILT 2005-9 22A3 6.000% 11/25/35		09/01/2020	Paydown		.0	(2,673)	(1,740)	(1,710)	.0	1,710	.0	1,710	.0	.0	.0	.0	.0	336	11/25/2035	1FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		09/01/2020	Paydown		109,483	109,483	107,250	107,393	.0	2,100	.0	2,100	.0	109,483	.0	.0	.0	2,499	10/25/2043	1FM
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/17/2020	Call	100.7500		113,848	113,000	112,859	.0	.27	.0	.27	.0	112,893	.0	107	107	6,582	02/01/2023	3FE

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

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	163	04/25/2047	2FE
20030N-BF-7	COMCAST CORP 2.850% 01/15/23		09/09/2020	Call 105.9384		2,118,768	2,000,000	1,952,060	1,978,955	.0	4,559	.0	4,559	.0	1,983,513	.0	16,487	16,487	184,476	01/15/2023	1FE
203372-AM-9	COMSCOPE INC 5.500% 06/15/24		07/02/2020	Call 101.8330		2,728,106	2,679,000	2,444,588	2,480,350	.0	19,283	.0	19,283	.0	2,499,633	.0	179,367	179,367	129,737	06/15/2024	4FE
				Redemption 100.0000																	
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2020			26,193	26,193	26,193	26,193	.0	.0	.0	.0	.0	26,193	.0	.0	.0	711	05/15/2034	1FE
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		09/01/2020	Paydown		1,687,720	1,687,720	1,704,492	1,687,762	.0	(42)	.0	(42)	.0	1,687,720	.0	.0	.0	52,628	11/10/2046	1FM
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		07/01/2020	Paydown		363,882	363,882	367,510	364,099	.0	(218)	.0	(218)	.0	363,882	.0	.0	.0	9,630	07/10/2044	1FM
233063-AW-6	DBJPM 2020-C9 XA 1.832% 09/15/53		09/01/2020	Paydown		.0	.0	479	.0	.0	(479)	.0	(479)	.0	.0	.0	.0	.0	6	09/15/2053	1FE
24422E-UN-7	JOHN DEERE CAPITAL 0.693% 07/10/20		07/10/2020	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	.0	.0	20,426	07/10/2020	1FF
				Redemption 100.0000																	
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2020			89,823	89,823	90,131	89,916	.0	(93)	.0	(93)	.0	89,823	.0	.0	.0	6,127	08/10/2022	2FE
250847-EF-3	DETROIT EDISON 3.450% 10/01/20		07/01/2020	Various		7,310,000	7,310,000	6,950,162	7,276,386	.0	21,711	.0	21,711	.0	7,298,097	.0	11,903	11,903	189,146	10/01/2020	1FE
256882-AD-3	DPL INC 7.250% 10/15/21		07/20/2020	Call 108.1085		1,052,977	974,000	1,049,485	991,105	.0	(5,967)	.0	(5,967)	.0	985,138	.0	(11,138)	(11,138)	132,919	10/15/2021	3FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2020	Paydown		20,000	20,000	20,092	20,050	.0	(50)	.0	(50)	.0	20,000	.0	.0	.0	617	07/25/2047	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2020	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	317	10/20/2049	2FE
263901-AC-4	DUKE ENERGY INDIANA INC 3.750% 07/15/20		07/15/2020	Various		8,000,000	8,000,000	7,708,000	7,979,995	.0	20,005	.0	20,005	.0	8,000,000	.0	.0	.0	300,000	07/15/2020	1FE
				Redemption 100.0000																	
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2020			74,976	74,976	74,976	74,976	.0	.0	.0	.0	.0	74,976	.0	.0	.0	1,953	02/11/2030	1FE
29379V-AP-8	ENTERPRISE PRODUCTS 5.200% 09/01/20		09/01/2020	Maturity		3,000,000	3,000,000	3,001,550	2,999,881	.0	.119	.0	.119	.0	3,000,000	.0	.0	.0	156,000	09/01/2020	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2020	Paydown		192,154	192,154	190,590	190,781	.0	1,373	.0	1,373	.0	192,154	.0	.0	.0	3,901	06/25/2043	1FM
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		09/01/2020	Paydown		.0	.0	5,708	.0	.0	(5,708)	.0	(5,708)	.0	.0	.0	.0	.0	136	12/25/2049	1FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		07/15/2020	Various		2,800,000	2,800,000	2,973,920	2,012,061	.0	(19,821)	.0	(19,821)	.0	2,800,000	.0	.0	.0	130,800	07/15/2020	2FE
344170-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2020	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	292	10/30/2048	2FE
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		07/16/2020	Various		3,120,000	3,000,000	2,998,274	2,999,232	.0	135	.0	135	.0	2,999,367	.0	120,633	120,633	101,073	03/15/2023	3FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		08/01/2020	Paydown		583	583	557	564	.0	.19	.0	.19	.0	583	.0	.0	.0	24	05/25/2034	1FM
36249K-AC-4	GSM 2010-C1 A2 4.592% 08/10/43		09/01/2020	Paydown		223,388	223,388	230,081	223,551	.0	(163)	.0	(163)	.0	223,388	.0	.0	.0	5,940	08/10/2043	1FM
375558-BB-8	GILEAD SCIENCES INC 2.550% 09/01/20		09/01/2020	Maturity		5,000,000	5,000,000	4,991,000	4,998,628	.0	1,372	.0	1,372	.0	5,000,000	.0	.0	.0	127,500	09/01/2020	1FE
38141G-VP-6	GOLDMAN SACHS GROUP INC 2.750% 09/15/20		08/17/2020	Call 100.0000		5,000,000	5,000,000	4,989,800	4,998,358	.0	1,345	.0	1,345	.0	4,999,703	.0	297	297	126,042	09/15/2020	2FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		08/15/2020	Maturity		19,000	19,000	21,335	19,207	.0	(207)	.0	(207)	.0	19,000	.0	.0	.0	1,663	08/15/2020	4FE
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375% 08/15/22		09/30/2020	Various		1,760,474	1,830,000	1,889,621	1,853,500	.0	(15,923)	.0	(15,923)	.0	1,837,578	.0	(77,104)	(77,104)	173,078	08/15/2022	5FE
				CREDIT SUISSE FIRST BOSTON																	
428040-CW-7	HERTZ 2017-1A C 5.270% 10/25/21		08/04/2020	Paydown		2,198,672	2,250,000	2,276,631	2,260,759	.0	(7,832)	.0	(7,832)	.0	2,252,928	.0	(54,256)	(54,256)	72,792	10/25/2021	5FE
428060-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		08/25/2020	Paydown		2,837,305	2,837,305	2,839,300	2,838,521	.0	(1,215)	.0	(1,215)	.0	2,837,305	.0	.0	.0	58,859	10/25/2023	1FE
446438-RQ-8	HUNTINGTON NATIONAL BANK 2.875% 08/20/20		07/20/2020	Call 100.0000		3,500,000	3,500,000	3,502,255	3,500,239	.0	(287)	.0	(287)	.0	3,499,951	.0	49	49	92,240	08/20/2020	1FE
457030-AJ-3	JINGLES MARKETS INC 5.750% 06/15/23		08/27/2020	Call 100.9580		1,728,401	1,712,000	1,712,000	1,712,000	.0	.0	.0	.0	.0	1,712,000	.0	.0	.0	77,428	06/15/2023	3FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Various		5,249,816	5,200,000	4,881,600	5,035,252	.0	15,101	.0	15,101	.0	5,050,352	.0	149,648	149,648	313,102	08/15/2024	4FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.949% 08/15/49		09/01/2020	Paydown		.0	.0	31,942	21,069	.0	(21,069)	.0	(21,069)	.0	.0	.0	.0	.0	3,524	08/15/2049	1FE
466247-SE-4	JPMIT 2005-A5 1A2 2.870% 08/25/35		09/01/2020	Paydown		4,455	4,455	3,770	4,182	.0	273	.0	273	.0	4,455	.0	.0	.0	110	08/25/2035	1FM
				Redemption 100.0000																	
46625H-NX-4	JP MORGAN CHASE & CO 2.550% 10/29/20		09/29/2020			10,000,000	10,000,000	9,989,700	9,998,019	.0	1,981	.0	1,981	.0	10,000,000	.0	.0	.0	233,750	10/29/2020	1FE
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2020	Paydown		140,354	140,354	144,564	141,359	.0	(1,004)	.0	(1,004)	.0	140,354	.0	.0	.0	3,414	12/15/2046	1FM
46648H-AY-9	JPMIT 2017-2 B1 3.689% 05/25/47		09/01/2020	Paydown		20,337	20,337	20,378	20,371	.0	(34)	.0	(34)	.0	20,337	.0	.0	.0	503	05/25/2047	1FM
46649V-AA-9	JPMCC 2018-LAQ A 1.151% 06/15/32		08/15/2020	Paydown		424,882	424,882														

STATEMENT AS OF SEPTEMBER 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 Ident-	Description	For-	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
69403W-AB-3	PACIFIC BEACON LLC 0.483% 07/15/26		07/15/2020	Redemption 100.0000		74,690	74,690	63,487	69,150	.0	5,540	.0	5,540	.0	74,690	.0	.0	.0	1,558	07/15/2026	2FE
702150-AC-7	PARTY CITY HOLDINGS INC 6.125% 08/15/23		08/11/2020	Taxable Exchange		158,278	665,000	140,925	667,427	.0	(1,818)	524,491	(526,309)	.0	141,119	.0	17,159	17,159	20,366	08/15/2023	6FE
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Cash Adjustment		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	07/15/2025	6FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		09/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.437	09/05/2048	2FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		09/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.364	12/05/2049	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2020	Redemption 100.0000		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	1,043	09/13/2027	1FE
74340X-AW-1	PROLOGIS TRUST 4.250% 08/15/23		09/08/2020	Call 111.1340		4,445,360	4,000,000	4,057,680	4,023,509	.0	(4,454)	.0	(4,454)	.0	4,019,054	.0	(19,054)	(19,054)	626,221	08/15/2023	1FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2020	Paydown		1,061,064	1,061,064	1,067,199	1,067,048	.0	(5,984)	.0	(5,984)	.0	1,061,064	.0	.0	.0	21,286	12/25/2049	1FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2020	Paydown		229,679	229,679	229,644	.0	.0	.36	.0	.36	.0	229,679	.0	.0	.0	1,641	10/25/2063	1FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		09/01/2020	Paydown		110,234	110,234	103,959	103,959	.0	6,275	.0	6,275	.0	110,234	.0	.0	.0	3,998	09/25/2034	1FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		09/01/2020	Paydown		225,771	225,771	202,136	217,972	.0	7,799	.0	7,799	.0	225,771	.0	.0	.0	3,676	09/25/2034	1FM
77846E-AA-3	RPT 2017-ROSS A 1.102% 06/15/33		07/15/2020	Paydown		1,468,362	1,468,362	1,468,362	1,468,362	.0	.0	.0	.0	.0	1,468,362	.0	.0	.0	22,260	06/15/2033	1FM
77846E-AE-5	RPT 2017-ROSS B 1.402% 06/15/33		07/15/2020	Paydown		2,202,544	2,202,544	2,202,544	2,202,544	.0	.0	.0	.0	.0	2,202,544	.0	.0	.0	29,232	06/15/2033	1FM
78013X-RJ-9	ROYAL BANK OF CANADA 0.558% 07/22/20		07/22/2020	Maturity		3,600,000	3,600,000	3,600,000	3,600,000	.0	.0	.0	.0	.0	3,600,000	.0	.0	.0	52,578	07/22/2020	1FE
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		09/01/2020	Paydown		11,620	11,620	11,388	11,493	.0	127	.0	127	.0	11,620	.0	.0	.0	496	09/25/2033	1FM
817450-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2020	Paydown		287,475	287,475	282,489	283,351	.0	4,124	.0	4,124	.0	287,475	.0	.0	.0	6,774	07/25/2043	1FM
817450-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2020	Paydown		212,809	212,809	212,269	212,269	.0	540	.0	540	.0	212,809	.0	.0	.0	4,257	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.514% 03/25/43		09/01/2020	Paydown		184,112	184,112	188,952	187,800	.0	(3,689)	.0	(3,689)	.0	184,112	.0	.0	.0	4,310	03/25/2043	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.794% 08/25/45		09/01/2020	Paydown		97,314	97,314	99,990	99,132	.0	(1,817)	.0	(1,817)	.0	97,314	.0	.0	.0	2,671	08/25/2045	1FM
82652Y-AA-2	SIFC 2016-3A A 2.430% 10/20/33		09/20/2020	Paydown		68,742	68,742	68,730	68,740	.0	.2	.0	.0	.0	68,742	.0	.0	.0	420	10/20/2033	1FE
859152-B#-6	STERIS CORPORATION PP 6.430% 08/15/20		08/15/2020	Maturity		1,300,000	1,300,000	1,300,000	1,300,000	.0	.0	.0	.0	.0	1,300,000	.0	.0	.0	83,590	08/15/2020	2FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		09/20/2020	Paydown		62,500	62,500	62,473	.0	.0	27	.0	27	.0	62,500	.0	.0	.0	94	08/20/2045	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2020	Various		58,610	58,610	58,547	58,583	.0	.0	.0	.0	.0	58,610	.0	.0	.0	2,690	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2020	Various		30,802	30,802	30,710	30,772	.0	.30	.0	.30	.0	30,802	.0	.0	.0	1,415	03/30/2023	2FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2020	Paydown		215,310	215,310	246,832	231,083	.0	(15,774)	.0	(15,774)	.0	215,310	.0	.0	.0	8,331	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2020	Paydown		15,592	15,592	17,871	17,009	.0	(1,417)	.0	(1,417)	.0	15,592	.0	.0	.0	578	07/15/2059	1FE
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		09/01/2020	Paydown		79,254	79,254	78,772	78,821	.0	433	.0	433	.0	79,254	.0	.0	.0	1,955	03/25/2058	1FM
89469A-AD-6	TREEHOUSE FOODS INC 4.000% 09/01/28		08/25/2020	IMPERIAL CAPITAL LLC		158,963	157,000	157,000	.0	.0	.0	.0	.0	.0	157,000	.0	1,963	1,963	.0	09/01/2028	4FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2020	Redemption 100.0000		79,148	79,148	79,148	79,148	.0	.0	.0	.0	.0	79,148	.0	.0	.0	2,454	07/07/2028	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2020	Redemption 100.0000		141,363	141,363	141,363	141,363	.0	.0	.0	.0	.0	141,363	.0	.0	.0	5,301	09/03/2026	1FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2020	Various		20,645	20,645	20,645	20,506	.0	139	.0	139	.0	20,645	.0	.0	.0	27,636	06/30/2030	2PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2020	Paydown		251,155	251,155	258,677	253,177	.0	(2,021)	.0	(2,021)	.0	251,155	.0	.0	.0	6,560	05/15/2047	1FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2020	Paydown		99,135	99,135	102,104	99,861	.0	(726)	.0	(726)	.0	99,135	.0	.0	.0	2,374	03/15/2046	1FM
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		07/30/2020	Redemption 100.0000		24,490	24,490	24,711	24,566	.0	(76)	.0	(76)	.0	24,490	.0	.0	.0	637	04/30/2024	1FE
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		09/10/2020	Redemption 100.0000		24,081	24,081	24,081	24,081	.0	.0	.0	.0	.0	24,081	.0	.0	.0	1,171	01/10/2024	2FE
95001P-AA-1	WFCM 2018-BX1 A 0.884% 12/15/36		07/15/2020	Paydown		1,358,333	1,358,333	1,357,060	1,357,901	.0	433	.0	433	.0	1,358,333	.0	.0	.0	13,858	12/15/2036	1FM
95002T-AA-2	WFMBS 2020-3 A1 3.000% 06/25/50		09/01/2020	Paydown		184,952	184,952	191,021	.0	.0	(6,069)	.0	(6,069)	.0	184,952	.0	.0	.0	621	06/25/2050	1FE
95002X-BH-7	WFCM 2020-C57 XA 2.238% 08/15/53		09/01/2020	Paydown		.0	.0	1,276	.0	.0	(1,276)	.0	(1,276)	.0	.0	.0	.0	.0	16	08/15/2053	1FE
97652Q-BL-2	WIN 2014-2 B3 4.122% 09/20/44		09/01/2020	Paydown		440,784	440,784	454,558	450,469	.0	(9,685)	.0	(9,685)	.0	440,784	.0	.0	.0	12,159	09/20/2044	1FM
14690Q-AQ-8	CASCADES INC 5.750% 07/15/23	A	08/17/2020	TENDER OFFER		4,072,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	72,000	72,000	250,444	07/15/2023	3FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2020	Redemption 100.0000		34,032	34,032	34,032	34,032	.0	.0	.0	.0	.0	34,032	.0	.0	.0	1,841	03/03/2024	1FE
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	08/19/2020	Call 100.7836		2,116,456	2,100,000	2,151,198	2,142,541	.0	(32,448)	.0	(32,448)	.0	2,110,093	.0	(10,093)	(10,093)	94,425	10/30/2020	2FE
44328M-AC-8	HSBC BANK PLC 4.125% 08/12/20	D	08/12/2020	Various		7,000,000	7,000,000	6,958,070	6,996,630	.0	3,370	.0	3,370	.0	7,000,000	.0	.0	.0	288,750	08/12/2020	1FE
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	08/24/2020	Maturity		1,191,000	1,191,000	1,224,455	1,217,647	.0	(26,647)	.0	(26,647)	.0	1,191,000	.0	.0	.0	66,994	08/24/2020	2FE
98088B-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	D	09/22/2020	Various		9,280,000	9,280,000	9,166,438	9,269,580	.0	10,420	.0	10,420	.0	9,280,000	.0	.0	.0	371,200	09/22/2020	2FE
62163#-AH-1	COOKSON GRP PLC PP 4.970% 12/16/20	C	08/27/2020	Various		2,026,424	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	121,130	12/16/2020	2PL
09194#-AG-0	TRANSURBAN PP PP 5.350% 08/10/20	C	08/10/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	110,000	08/10/2020	2FE
16645*-AA-5	MARR SpA PP 5.370% 07/11/20	C	07/11/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	107,400	07/11/2020	2FE
3899999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					189,435,500	189,105,245	186,716,695	179,631,085	0	(79,495)	1,742,564	(1,822,059)	0	187,298,499	0	1,170,209	1,170,209	7,773,497	XXX	XXX
8399997.	Total - Bonds - Part 4					212,664,935	212,372,390	207,003,490	202,936,421	0	(126,557)	1,742,564	(1,869,121)	0	210,565,644	0	1,170,299	1,170,299	8,360,344	XXX	XXX

STATEMENT AS OF SEPTEMBER 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						212,664,935	212,372,390	207,003,490	202,936,421	0	(126,557)	1,742,564	(1,869,121)	0	210,565,644	0	1,170,299	1,170,299	8,360,344	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..002824-10-0	ABBOTT LABS		08/19/2020	S. G. COWEN SECURITIES CORP.	812,000	82,003		35,620	70,530	(34,910)	0	0	(34,910)	0	35,620	0	46,383	46,383	877		
..03027X-10-0	AMERICAN TOWER CORP REIT		09/18/2020	S. G. COWEN SECURITIES CORP.	909,000	222,664		129,882	208,906	(79,025)	0	0	(79,025)	0	129,882	0	92,782	92,782	2,900		
..036752-10-3	ANTHEM INC		08/19/2020	S. G. COWEN SECURITIES CORP.	288,000	82,058		78,648	86,985	(8,337)	0	0	(8,337)	0	78,648	0	3,410	3,410	547		
..244199-10-5	DEERE & COMPANY		09/18/2020	S. G. COWEN SECURITIES CORP.	1,794,000	398,586		257,952	310,828	(52,877)	0	0	(52,877)	0	257,952	0	140,635	140,635	4,090		
..25746U-10-9	DOMINION RESOURCES		09/18/2020	S. G. COWEN SECURITIES CORP.	1,572,000	123,007		129,045	130,193	(1,148)	0	0	(1,148)	0	129,045	0	(6,038)	(6,038)	4,433		
..291011-10-4	EMERSON EL CO		07/15/2020	CORP.	9,186,000	583,246		500,471	700,524	(200,053)	0	0	(200,053)	0	500,471	0	82,774	82,774	9,186		
..37045V-10-0	GENERAL MOTORS CO		08/20/2020	VIRTU FINANCIAL	14,265,000	412,177		502,653	522,099	(19,446)	0	0	(19,446)	0	502,653	0	(90,477)	(90,477)	5,421		
..487836-10-8	KELLOGG CO		09/24/2020	S. G. COWEN SECURITIES CORP.	2,143,000	132,951		143,110	148,210	(5,100)	0	0	(5,100)	0	143,110	0	(10,159)	(10,159)	3,665		
..594918-10-4	MICROSOFT CORP		07/15/2020	S. G. COWEN SECURITIES CORP.	2,615,000	541,135		139,231	412,386	(273,155)	0	0	(273,155)	0	139,231	0	401,904	401,904	2,667		
..872438-10-6	THL CREDIT INC		08/03/2020	Tax Free Exchange	82,000,000	667,480		667,480	517,420	150,060	0	0	150,060	0	667,480	0	0	0	25,420		
..907818-10-8	UNION PACIFIC CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	414,000	81,825		73,508	74,847	(1,339)	0	0	(1,339)	0	73,508	0	8,317	8,317	1,205		
..65494J-10-3	LINDE	D	08/19/2020	S. G. COWEN SECURITIES CORP.	2,761,000	671,500		294,146	587,817	(293,671)	0	0	(293,671)	0	294,146	0	377,354	377,354	5,318		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,998,632	XXX	2,951,746	3,770,745	(819,001)	0	0	(819,001)	0	2,951,746	0	1,046,885	1,046,885	65,729	XXX	XXX
..31339*-10-7	FHLB Indianapolis		09/30/2020	PRIVATE PLACEMENT	36,000	3,600		3,242	3,600	(358)	0	0	(358)	0	3,242	0	358	358	60		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,600	XXX	3,242	3,600	(358)	0	0	(358)	0	3,242	0	358	358	60	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,002,232	XXX	2,954,988	3,774,345	(819,359)	0	0	(819,359)	0	2,954,988	0	1,047,243	1,047,243	65,789	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,002,232	XXX	2,954,988	3,774,345	(819,359)	0	0	(819,359)	0	2,954,988	0	1,047,243	1,047,243	65,789	XXX	XXX
9899999. Total - Preferred and Common Stocks						4,002,232	XXX	2,954,988	3,774,345	(819,359)	0	0	(819,359)	0	2,954,988	0	1,047,243	1,047,243	65,789	XXX	XXX
9999999 - Totals						216,667,167	XXX	209,958,478	206,710,766	(819,359)	(126,557)	1,742,564	(2,688,480)	0	213,520,632	0	2,217,542	2,217,542	8,426,133	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2020	05/27/2021	3,083		192.66		16,573		15,477		15,477	(1,095)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2020	06/14/2021	4,668		192.58		25,082		24,415		24,415	(667)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2021	5,011		193.38		27,035		28,361		28,361	1,326					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/18/2020	02/15/2022	1,757		202.02		13,668		5,658		5,658	(8,009)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2020	03/27/2023	8,398		193.61		78,211		72,897		72,897	(5,313)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/13/2020	08/14/2023	5,743		194.51		53,951		50,995		50,995	(2,956)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2020	07/15/2022	335		194.00		2,568		2,412		2,412	(155)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/17/2020	08/15/2023	1,306		195.19		11,679		11,653		11,653	(26)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2020	03/14/2022	3,641		190.05		27,265		31,205		31,205	3,940					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/13/2020	07/14/2021	2,869		193.79		15,512		13,944		13,944	(1,569)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/18/2020	02/16/2021	718		202.02		3,988		567		567	(3,420)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/24/2020	07/27/2022	2,450		194.32		18,802		17,416		17,416	(1,386)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/13/2020	02/14/2022	1,999		202.13		15,554		6,376		6,376	(9,178)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2020	03/12/2021	9,503		190.05		50,387		55,496		55,496	5,109					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/16/2020	03/15/2023	1,055		189.54		9,600		11,333		11,333	1,733					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2021	7,954		194.63		43,189		39,370		39,370	(3,819)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/15/2020	06/15/2022	442		192.52		3,358		3,426		3,426	69					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/24/2020	04/27/2021	5,704		192.51		30,634		27,548		27,548	(3,086)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/25/2020	06/27/2023	1,970		192.87		18,354		18,638		18,638	284					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2020	05/26/2022	2,637		192.66		20,066		19,987		19,987	(79)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2020	05/25/2023	4,947		192.66		46,030		46,596		46,596	567					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2023	272		194.63		2,427		2,440		2,440	13					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2020	04/13/2022	1,507		192.49		11,426		11,179		11,179	(247)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2020	05/13/2022	3,545		192.69		26,979		26,549		26,549	(430)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/15/2020	09/15/2021	1,104		194.75		5,999		5,421		5,421	(578)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/13/2020	08/12/2022	2,848		194.51		21,828		20,251		20,251	(1,577)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2020	06/14/2022	135		192.58		1,027		1,044		1,044	17					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2020	07/15/2021	2,036		194.00		11,021		9,712		9,712	(1,308)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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	W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	2,050	194.60		15,721		14,640		14,640	(1,081)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2020	05/14/2021	7,681	192.69		41,292		37,559		37,559	(3,733)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	468	194.51		4,168		4,154		4,154	(13)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2022	2,911	193.38		22,182		22,971		22,971	789					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2020	02/25/2022	2,716	194.79		20,472		16,295		16,295	(4,178)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/15/2020	09/15/2023	2,875	194.75		25,648		25,621		25,621	(27)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	5,753	194.32		53,999		51,148		51,148	(2,852)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2020	07/18/2023	335	194.00		3,140		3,015		3,015	(124)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	4,261	193.38		39,799		40,949		40,949	1,149					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2020	02/14/2023	2,835	202.13		26,702		14,259		14,259	(12,443)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2020	08/25/2023	236	194.60		2,222		2,101		2,101	(120)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/24/2020	04/27/2022	691	192.51		5,240		5,175		5,175	(66)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2020	02/12/2021	5,937	202.13		33,000		4,393		4,393	(28,607)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2020	09/14/2022	4,136	194.63		31,798		29,904		29,904	(1,894)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2020	07/14/2023	1,672	193.79		15,649		15,198		15,198	(452)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/16/2020	03/15/2021	475	189.54		2,511		2,949		2,949	438					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2020	06/14/2023	6,143	192.58		57,139		58,603		58,603	1,464					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	517	193.38		4,580		4,970		4,970	390					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2020	05/12/2023	939	192.69		8,742		8,773		8,773	31					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	06/25/2020	06/27/2022	363	192.87		2,765		2,776		2,776	11					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2020	04/19/2022	882	192.68		6,698		6,485		6,485	(213)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/15/2020	09/15/2022	513	194.75		3,950		3,687		3,687	(263)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2020	04/17/2023	1,505	192.68		13,978		13,892		13,892	(86)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2020	08/13/2021	3,624	194.51		19,670		17,253		17,253	(2,417)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	2,977	193.79		22,792		21,706		21,706	(1,086)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/17/2020	08/15/2022	435	195.19		3,358		3,114		3,114	(244)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2020	04/15/2021	830	192.68		4,464		3,836		3,836	(628)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2020	06/15/2021	3,532	192.52		18,972		18,614		18,614	(358)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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	W22LROWP21HZNBB6K528	03/27/2020	03/26/2021	3,951	193.61		21,344		15,489		15,489	(5,855)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	483	194.60		4,305		4,294		4,294	(11)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2020	05/15/2023	2,387	192.68		22,218		22,346		22,346	128					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	02/18/2020	02/15/2023	2,252	202.02		21,203		11,419		11,419	(9,784)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/17/2020	08/16/2021	973	195.19		5,301		4,672		4,672	(629)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2020	02/26/2021	2,772	194.79		14,904		8,455		8,455	(6,449)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2020	05/17/2021	156	192.68		837		766		766	(71)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/26/2020	06/25/2021	4,428	192.87		23,827		22,892		22,892	(935)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	8,265	192.51		76,686		77,356		77,356	670					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2020	05/16/2022	1,142	192.68		8,690		8,575		8,575	(115)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/27/2020	08/27/2021	2,348	194.60		12,750		11,343		11,343	(1,408)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2020	03/14/2023	8,240	190.05		75,325		86,190		86,190	10,865					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/24/2020	07/27/2021	4,282	194.32		23,213		20,166		20,166	(3,046)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2020	06/15/2023	312	192.52		2,898		2,986		2,986	88					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2020	04/14/2023	4,068	192.49		37,662		37,871		37,871	208					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2020	04/14/2021	5,964	192.49		32,029		28,090		28,090	(3,939)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	2,918	193.61		22,261		19,669		19,669	(2,592)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	3,843	194.63		36,128		34,435		34,435	(1,693)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2018	09/14/2021	13,091	194.10	113,329			68,074		68,074	(59,434)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	11,636	185.28	97,236			131,375		131,375	(55,622)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2019	04/19/2022	32	186.67	272			348		348	(146)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/26/2018	11/24/2021	9,645	186.01	80,012			101,172		101,172	(47,066)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2018	03/12/2021	5,753	191.19	49,610			29,458		29,458	(31,414)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/12/2018	10/14/2020	2,422	191.13	17,316			7,243		7,243	(16,400)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	21,904	185.31	181,843			243,133		243,133	(106,015)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/25/2020	7,259	197.55	39,435			5,807		5,807	(38,109)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2019	07/15/2021	1,405	192.22	10,314			8,119		8,119	(6,700)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2017	12/22/2020	7,724	191.36	69,466			31,281		31,281	(46,265)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2019	12/15/2022	1,483	198.91	13,659			8,735		8,735	(5,042)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/14/2019	08/16/2021	2,089	196.22	15,785			8,421		8,421	(9,110)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2017	12/14/2020	9,297	189.52	82,814			48,717		48,717	(56,062)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2018	12/14/2020	8,003	185.31	55,613			70,585		70,585	(46,176)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/11/2019	07/14/2021	849	192.06	6,227			4,888		4,888	(4,150)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	12,970	195.30	118,038			89,751		89,751	(49,156)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/16/2019	09/15/2021	715	195.92	5,376			3,337		3,337	(2,894)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/24/2020	01/27/2022	2,013	200.20		15,475		7,408		7,408	(8,067)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2021	2,223	195.71	16,748			10,424		10,424	(9,580)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2020	01/18/2022	1,341	201.30		10,368		4,399		4,399	(5,969)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	12/27/2019	12/27/2022	11,951	198.98	110,101			65,730		65,730	(45,653)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/25/2018	05/27/2021	1,422	193.41	12,320			7,479		7,479	(6,142)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2019	04/27/2021	2,633	187.62	18,673			20,906		20,906	(14,192)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2019	03/25/2022	2,253	188.21	19,292			21,942		21,942	(10,250)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2018	02/26/2021	4,003	192.59	34,849			16,614		16,614	(21,698)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2019	09/14/2021	3,502	195.30	26,266			16,286		16,286	(15,445)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2019	05/13/2022	12,430	187.21	106,111			132,130		132,130	(55,686)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/24/2018	08/27/2021	5,558	194.85	48,518			26,179		26,179	(25,123)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2020	8,273	198.73	45,210			6,535		6,535	(39,543)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2020	7,644	195.71	41,140			3,058		3,058	(48,463)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2021	557	197.43	4,224			2,346		2,346	(2,257)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2020	01/17/2023	1,416	201.30		13,224		7,334		7,334	(5,890)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2022	1,709	196.63	15,624			10,953		10,953	(6,288)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/12/2018	07/14/2021	6,780	194.53	59,091			30,580		30,580	(31,529)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2018	11/12/2021	14,621	186.79	121,256			144,599		144,599	(71,057)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2022	1,671	197.43	15,312			10,580		10,580	(5,934)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/25/2019	07/27/2021	368	193.12	2,712			1,952		1,952	(1,754)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/17/2019	06/15/2022	3,561	189.54	31,118			33,440		33,440	(15,349)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2021	915	196.63	6,912			3,826		3,826	(3,891)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/14/2018	05/14/2021	2,955	193.24	25,638			13,592		13,592	(14,745)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	6,333	197.55	58,172			39,959		39,959	(22,607)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2019	05/14/2021	246	187.21	1,743			2,057		2,057	(1,310)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2019	08/13/2021	1,099	195.66	8,278			4,659		4,659	(4,901)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2019	03/14/2022	12,002	185.88	100,841			134,307		134,307	(55,691)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2022	10,955	195.71	100,125			75,589		75,589	(40,753)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2018	03/26/2021	3,235	191.06	27,872			17,273		17,273	(17,499)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/26/2019	06/27/2022	751	191.71	6,653			6,197		6,197	(3,132)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/23/2019	05/27/2021	2,512	187.50	17,851			20,749		20,749	(13,288)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2018	11/13/2020	6,162	186.79	42,932			44,675		44,675	(37,034)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/16/2019	09/15/2022	1,991	195.92	18,096			13,835		13,835	(6,848)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2017	10/27/2020	3,328	187.82	29,375			20,532		20,532	(20,598)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2020	01/13/2023	3,921	201.22		36,610		20,350		20,350	(16,259)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2021	1,011	198.73	7,718			3,955		3,955	(3,914)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2019	11/12/2021	1,116	197.16	8,448			4,798		4,798	(4,564)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/15/2019	08/15/2022	6,218	196.22	56,852			39,543		39,543	(23,378)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2019	11/13/2020	5,498	197.16	29,810			3,849		3,849	(29,964)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2019	02/14/2022	12,541	186.19	105,309			135,818		135,818	(58,692)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2018	04/14/2021	812	192.11	7,036			3,995		3,995	(4,239)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	8,466	197.03	77,562			54,181		54,181	(30,561)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2020	01/15/2021	1,490	201.30		8,250		954		954	(7,296)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2019	05/16/2022	4,364	187.89	37,392			44,603		44,603	(19,377)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2017	11/13/2020	5,062	187.49	44,603			33,457		33,457	(30,825)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2018	01/27/2021	5,016	197.76	45,037			7,875		7,875	(24,128)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/27/2021	975	198.98	7,450			3,442		3,442	(4,105)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/16/2020	1,444	197.43	7,838			996		996	(7,665)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/24/2020	01/27/2021	5,360	200.20		29,508		5,092		5,092	(24,416)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2021	2,952	185.28	20,567			26,659		26,659	(16,799)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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	W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	7,010	198.73	64,635			41,707		41,707	(24,043)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2019	06/14/2021	2,982	189.50	21,583			20,990		20,990	(15,355)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2019	08/27/2021	2,066	197.50	15,708			7,458		7,458	(8,676)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2019	03/26/2021	1,472	188.21	10,471			10,670		10,670	(8,109)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/12/2017	10/14/2020	3,741	186.07	32,712			29,363		29,363	(22,032)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/23/2020	4,081	198.98	22,330			2,571		2,571	(20,078)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/15/2018	08/13/2021	1,586	193.53	13,754			8,311		8,311	(7,407)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	9,586	197.16	87,696			61,639		61,639	(34,318)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/17/2019	06/15/2021	2,532	189.54	18,336			17,778		17,778	(13,042)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/24/2021	1,012	197.55	7,680			4,272		4,272	(4,110)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/11/2019	04/14/2021	1,082	186.67	7,636			9,241		9,241	(5,887)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2019	12/15/2020	779	198.91	4,263			592		592	(3,678)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2021	2,299	197.03	17,441			9,748		9,748	(9,518)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2019	12/15/2021	427	198.91	3,264			1,649		1,649	(1,637)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2018	06/25/2021	1,512	194.42	13,201			6,654		6,654	(7,168)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/26/2021	2,034	185.87	14,251			17,957		17,957	(11,368)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2020	01/14/2022	2,152	201.22		16,627		7,058		7,058	(9,569)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2022	3,067	185.17	25,617			35,092		35,092	(14,601)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2018	10/27/2020	1,191	188.10	8,378			7,038		7,038	(7,419)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2020	4,020	197.03	21,780			1,688		1,688	(22,832)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2018	11/25/2020	4,344	186.01	30,219			35,011		35,011	(25,629)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2018	04/27/2021	4,493	192.29	38,794			22,241		22,241	(23,185)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/26/2018	12/22/2020	3,454	184.69	23,989			32,575		32,575	(19,794)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/17/2022	1,403	196.07	12,760			9,467		9,467	(5,161)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2020	01/14/2021	4,582	201.22		25,355		2,978		2,978	(22,377)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/15/2021	1,173	196.07	8,832			5,337		5,337	(4,985)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2018	09/27/2021	8,664	194.95	75,161			42,452		42,452	(38,380)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	876	197.50	8,079			5,151		5,151	(3,206)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2018	06/14/2021	1,138	191.57	9,766			6,589		6,589	(5,713)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	07/25/2019	07/27/2022	513	193.12	4,574			3,942		3,942	(2,066)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/12/2018	10/14/2021	7,989	191.13	67,799			55,765		55,765	(37,630)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2019	05/17/2021	1,756	187.89	12,507			13,875		13,875	(9,309)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/13/2019	03/12/2021	3,373	185.88	23,638			30,088		30,088	(18,721)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/27/2017	11/27/2020	451	188.44	3,995			2,661		2,661	(2,761)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2018	02/12/2021	1,861	190.79	16,117			9,434		9,434	(10,457)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2019	06/25/2021	1,518	191.71	11,145			8,804		8,804	(7,590)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/23/2019	05/26/2022	6,251	187.50	53,443			65,757		65,757	(27,815)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/13/2019	08/12/2022	13,523	195.66	123,304			89,120		89,120	(51,660)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/12/2018	01/14/2021	2,788	195.81	24,843			5,800		5,800	(14,639)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2018	10/27/2021	5,992	188.10	50,152			53,444		53,444	(29,059)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/15/2019	10/15/2020	1,479	196.07	7,975			518		518	(9,141)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2019	06/14/2022	21,245	189.50	185,599			199,919		199,919	(91,568)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/24/2020	01/27/2023	2,852	200.20		26,552		16,001		16,001	(10,551)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/26/2018	12/27/2021	2,529	184.69	21,062			29,357		29,357	(12,238)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/25/2019	04/27/2022	1,103	187.62	9,398			11,353		11,353	(4,965)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/11/2019	04/13/2022	12,257	186.67	103,875			132,743		132,743	(55,769)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/25/2019	01/27/2021	1,761	185.17	12,258			16,215		16,215	(9,965)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2019	07/15/2022	1,691	192.22	14,983			13,831		13,831	(6,763)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/27/2019	02/25/2022	3,056	185.87	25,674			33,951		33,951	(14,302)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/11/2019	07/14/2022	19,031	192.06	168,496			155,289		155,289	(78,215)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	11/27/2018	11/26/2021	1,785	219.61	22,462			9,585		9,585	(28,774)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	09/16/2019	09/15/2022	173	231.64	2,416			679		679	(2,162)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	09/27/2019	09/27/2022	519	233.05	6,958			1,921		1,921	(6,313)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	12/27/2018	12/24/2020	520	213.61	5,128			1,491		1,491	(10,876)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	06/14/2018	06/14/2021	1,126	222.93	14,433			3,017		3,017	(17,305)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	09/14/2018	09/14/2021	462	227.19	6,111			1,216		1,216	(6,262)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	01/14/2020	01/14/2022	511	237.00		5,566		751		751	(4,815)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	12/27/2017	12/24/2020	96	229.43	1,368			14		14	(1,178)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/27/2021	36		224.37	.455			.99		.99	(.525)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/12/2021	1,279		221.27	13,273			1,944		1,944	(21,282)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2022	42		235.56	.570			.155		.155	(.489)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/27/2021	951		223.94	12,461			3,329		3,329	(14,039)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2021	1,340		225.31	14,375			2,131		2,131	(19,395)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2021	21		234.64	.231			.34		.34	(.239)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/13/2018	.04/14/2021	163		221.04	2,099			.396		.396	(2,671)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2019	.01/14/2022	637		216.52	7,935			4,468		4,468	(10,752)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2021	1,128		217.17	14,161			6,712		6,712	(19,179)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2022	27		218.44	.346			.176		.176	(.447)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/15/2021	358		237.48		2,754		.11		.11	(2,743)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2021	1,189		218.60	15,236			6,304		6,304	(19,696)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2020	1,696		234.64	12,935			.17		.17	(15,707)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2021	139		230.49	1,558			.265		.265	(1,703)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2018	.12/27/2021	356		213.61	4,279			2,861		2,861	(6,344)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2020	212		217.17	2,190			.93		.93	(4,253)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2021	1,177		218.44	12,156			2,294		2,294	(21,401)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2021	243		226.19	2,640			.401		.401	(3,465)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2022	1,149		226.19	15,392			5,334		5,334	(16,219)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/13/2021	1,101		225.26	14,135			3,028		3,028	(15,777)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2020	356		230.27	2,657						(3,928)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2021	219		228.72	2,435			.321		.321	(2,881)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	22		228.01	.302			.113		.113	(.286)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/25/2021	119		227.44	1,307			.209		.209	(1,604)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/25/2018	.05/27/2021	1,910		221.49	24,407			5,424		5,424	(30,652)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2020	233		235.56	1,788			.2		.2	(2,055)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2018	.02/26/2021	2,149		221.55	28,988			3,652		3,652	(35,257)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	581		232.48	7,736			2,381		2,381	(7,154)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/26/2018	.01/27/2021	34		233.45	.495			.6		.6	(.356)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/14/2022	309		223.52	3,968			1,587		1,587	(4,501)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2018	04/27/2021	1,587		221.14	20,393			4,079		4,079	(25,904)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2018	03/26/2021	674		219.69	8,762			1,704		1,704	(11,540)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2021	87		230.27	924			162		162	(1,101)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/16/2019	12/15/2021	170		235.56	1,844			253		253	(1,849)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/27/2021	248		237.56	2,714			325		325	(2,551)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/24/2020	627		237.56	4,798			6		6	(5,030)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2019	11/12/2021	103		232.48	1,109			178		178	(1,231)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2020	01/27/2021	2,886		233.89		22,005		260		260	(21,745)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2021	681		229.23	7,660			1,177		1,177	(8,684)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2019	08/27/2021	22		228.01	244			48		48	(291)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2021	9		223.52	96			21		21	(136)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2020	810		218.62	8,213			939		939	(14,994)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2020	01/18/2022	168		237.48		1,836		241		241	(1,595)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2019	10/17/2022	43		230.42	573			191		191	(558)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2018	11/27/2020	223		219.61	2,318			143		143	(4,052)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2021	1,240		218.62	15,312			7,326		7,326	(20,267)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2022	318		223.52	4,168			1,849		1,849	(4,568)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2018	05/14/2021	1,193		221.23	15,206			3,282		3,282	(19,320)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2019	10/15/2021	152		230.42	1,617			283		283	(1,915)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2021	360		216.52	3,674			825		825	(6,931)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2018	11/13/2020	1,402		219.74	14,630			589		589	(25,468)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2022	52		230.27	689			230		230	(673)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2020	01/13/2023	93		237.00		1,252		327		327	(925)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/15/2019	08/15/2022	614		227.94	8,470			2,825		2,825	(8,335)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/12/2018	01/14/2021	157		229.43	2,218			44		44	(1,933)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/15/2019	05/16/2022	6,345		223.81	83,496			32,231		32,231	(94,218)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2020	01/14/2021	2,156		237.00		16,556		65		65	(16,492)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/25/2019	10/27/2020	1,322		232.23	9,947						(13,286)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/27/2022	237		227.44	3,224			1,159		1,159	(3,151)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2018	.06/25/2021	702		223.53	8,980			1,868		1,868	(10,627)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2021	3,132		227.62	41,211			7,455		7,455	(42,037)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/14/2021	1,419		225.57	18,304			3,419		3,419	(20,244)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/13/2021	322		226.77	3,562			747		747	(4,420)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/26/2021	115		234.50	1,239			174		174	(1,295)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/16/2019	.09/15/2021	194		231.64	2,192			286		286	(2,351)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2018	.02/12/2021	77		220.90	1,027			127		127	(1,292)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2021	107		233.05	1,155			146		146	(1,245)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	299		237.56	4,047			998		998	(3,300)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2019	.03/26/2021	357		224.38	3,776			510		510	(5,337)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2022	217		234.64	2,912			830		830	(2,558)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2018	.03/12/2021	956		221.69	12,953			1,769		1,769	(15,578)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2021	321		233.47	3,458			511		511	(3,710)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/17/2021	67		223.81	719			123		123	(1,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2022	475		233.89		5,150		930		930	(4,220)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2022	128		226.60	1,679			580		580	(1,739)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2021	271		232.23	2,917			448		448	(3,253)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/16/2020	471		233.47	3,564						(4,495)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2022	1,709		225.31	22,484			8,527		8,527	(23,871)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2021	429		226.13	4,656			815		815	(6,023)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/16/2021	1,053		227.94	11,736			1,937		1,937	(14,235)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/17/2023	168		237.48		2,272		583		583	(1,689)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2020	782		218.60	8,294			47		47	(15,019)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2022	459		228.72	6,300			1,928		1,928	(6,133)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2019	.10/15/2020	477		230.42	3,564						(5,223)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2022	107		233.47	1,430			418		418	(1,290)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/12/2021	9		223.52	94			13		13	(138)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	421		230.49	5,849			1,970		1,970	(5,197)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2018	11/12/2021	1,707		219.74	21,600			8,891		8,891	(27,459)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2019	11/25/2022	200		234.50	2,674			748		748	(2,371)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2019	11/13/2020	1,342		232.48	10,109						(13,541)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/14/2022	131		221.27	1,665			733		733	(2,008)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2019	08/12/2022	1,283		226.77	17,547			6,930		6,930	(17,208)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2019	11/27/2020	1,804		234.50	13,663						(16,559)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2022	411		226.13	5,506			2,114		2,114	(5,610)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2020	07/15/2022	47		213.40		467		432		432	(35)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2021	1,161		214.39		8,117		7,050		7,050	(1,068)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/15/2020	04/18/2022	94		212.35		936		847		847	(89)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2020	02/25/2022	772		222.85		7,964		3,527		3,527	(4,436)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/26/2020	06/27/2022	122		212.88		1,214		1,136		1,136	(78)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2020	05/26/2023	14		212.60		179		169		169	(10)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/18/2020	02/15/2022	551		235.93		6,006		975		975	(5,031)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/14/2023	94		213.79		1,172		1,119		1,119	(53)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/13/2021	1,300		213.79		9,007		7,802		7,802	(1,205)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2020	07/17/2023	1,453		213.40		18,228		17,359		17,359	(869)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2020	09/15/2021	560		214.38		3,924		3,403		3,403	(521)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/15/2020	05/17/2021	165		212.26		1,134		937		937	(197)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/15/2020	05/15/2023	2,638		212.26		33,264		31,844		31,844	(1,420)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/16/2020	03/15/2021	331		211.75		2,205		1,676		1,676	(529)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2021	617		213.85		4,277		3,574		3,574	(703)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2020	03/25/2022	2,562		211.59		25,095		23,413		23,413	(1,682)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2022	344		212.18		3,424		3,554		3,554	130					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2020	04/27/2021	1,283		212.08		8,704		7,067		7,067	(1,637)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2020	07/15/2021	656		213.40		4,536		3,844		3,844	(692)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2020	04/14/2021	1,178		212.30		7,900		6,159		6,159	(1,741)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/27/2021	173		213.86		1,203		1,059		1,059	(144)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2021	1,254		212.18		8,672		9,039		9,039	367					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2023	1,355		.213.96		.16,994		.16,224		.16,224	(.770)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2020	.04/27/2023	.674		.212.08		.8,480		.8,118		.8,118	(.362)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/16/2021	.397		.213.96		.2,754		.2,400		.2,400	(.354)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/15/2021	.871		.212.35		.5,902		.4,548		.4,548	(.1,354)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/26/2021	.893		.222.85		.6,448		.1,072		.1,072	(.5,376)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2021	1,127		.212.93		.7,728		.6,447		.6,447	(.1,281)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/17/2023	.471		.212.35		.5,920		.5,580		.5,580	(.340)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/12/2021	1,383		.235.75		.10,562		.124		.124	(.10,438)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2020	.05/16/2022	.141		.212.26		.1,413		.1,309		.1,309	(.104)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/12/2022	1,268		.213.79		.12,629		.11,725		.11,725	(.903)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/14/2022	.458		.235.75		.4,990		.820		.820	(.4,170)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2020	.07/14/2022	1,111		.213.34		.11,068		.10,254		.10,254	(.814)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2023	.657		.235.93		.8,866		.2,562		.2,562	(.6,304)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2020	.09/14/2022	.196		.214.39		.1,974		.1,808		.1,808	(.166)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2022	.694		.211.87		.6,674		.6,189		.6,189	(.485)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/27/2023	.359		.222.85		.4,592		.2,653		.2,653	(.1,939)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/12/2021	1,586		.211.87		.10,651		.7,882		.7,882	(.2,769)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2023	.94		.212.93		.1,174		.1,124		.1,124	(.50)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2022	.187		.213.96		.1,864		.1,735		.1,735	(.129)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/25/2023	.9		.213.86		.117		.112		.112	(.5)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2020	.05/13/2022	.52		.212.20		.518		.480		.480	(.38)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/26/2021	.449		.211.59		.2,974		.2,384		.2,384	(.589)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2023	.415		.211.87		.5,051		.4,922		.4,922	(.129)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2022	.47		.212.93		.466		.432		.432	(.34)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/16/2020	.03/15/2023	1,677		.211.75		.20,093		.19,984		.19,984	(.109)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2020	.07/27/2022	.243		.213.85		.2,428		.2,213		.2,213	(.216)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2020	.05/14/2021	1,598		.212.20		.10,984		.9,058		.9,058	(.1,925)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2020	.07/14/2021	1,542		.213.34		.10,660		.9,052		.9,052	(.1,607)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/26/2022	.440		.213.86		.4,380		.4,101		.4,101	(.279)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/27/2020	.04/27/2022	47		212.08		468		433		433	(35)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/12/2020	.06/14/2023	649		212.71		8,073		7,824		7,824	(249)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/26/2020	.06/25/2021	958		212.88		6,589		5,616		5,616	(974)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/27/2020	.05/27/2022	771		212.60		7,806		7,081		7,081	(725)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/12/2020	.06/14/2021	1,824		212.71		12,532		10,598		10,598	(1,935)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/14/2020	.07/14/2023	244		213.34		3,058		2,915		2,915	(142)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/12/2020	.06/14/2022	277		212.71		2,732		2,574		2,574	(158)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/15/2020	.09/15/2022	70		214.38		705		647		647	(58)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .03/16/2020	.03/15/2022	118		211.75		1,135		1,060		1,060	(75)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .03/27/2020	.03/27/2023	1,493		211.59		18,233		18,026		18,026	(207)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/27/2020	.05/27/2021	1,143		212.60		7,946		6,458		6,458	(1,488)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .02/18/2020	.02/16/2021	1,653		235.93		12,675		165		165	(12,510)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/15/2020	.09/15/2023	210		214.38		2,651		2,496		2,496	(155)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/14/2020	.04/14/2022	815		212.30		8,096		7,309		7,309	(787)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .10/14/2019	.10/14/2020	248		2,966.15	28,483			43,442		43,442	(22,752)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .10/14/2019	.10/14/2020	751		2,966.15	148,674			297,935		297,935	29,240					-	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			46,424		46,424	2,613					-	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			593,786		593,786	(373,403)					-	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			3,943,543		3,943,543	343,240					-	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			30,328		30,328	2,143					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .10/25/2019	.10/27/2020	478		3,022.55	89,590			167,195		167,195	14,031					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653 .10/25/2019	.10/27/2020	58		3,022.55	10,560			5,785		5,785	(7,736)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .11/14/2019	.11/13/2020	425		3,096.63	85,475			129,143		129,143	14,035					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .11/14/2019	.11/13/2020	78		3,096.63	8,797			4,033		4,033	(9,988)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .11/15/2019	.11/16/2020	3,165		3,120.46	346,613			99,432		99,432	(429,059)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .11/15/2019	.11/16/2020	9,262		3,120.46	1,855,508			2,673,690		2,673,690	311,143					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	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			48,288		48,288	4,824					-	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			5,248		5,248	594					-	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			92,543		92,543	12,013					-	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			299		299	(4,691)					-	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			123,970		123,970	21,342					-	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			7,439		7,439	(27,931)					-	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			2,382,851		2,382,851	424,750					-	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			12,107		12,107	2,251					-	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
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			35,957		35,957	6,953					-	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			60,083		60,083	(379,592)					-	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			122,437		122,437	23,874					-	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			176		176	(12,748)					-	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		371		371	(9,656)					-	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		110,044		110,044	18,358					-	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		15,816		15,816	(444,872)					-	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		2,154,684		2,154,684	356,285					-	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		39,679		39,679	7,867					-	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		2,372		2,372	436					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	01/27/2020	01/27/2021	341	3,243.63		68,510		89,974		89,974	21,464					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3BB653	01/27/2020	01/27/2021	68	3,243.63		13,140		589		589	(12,551)					-	0001

STATEMENT AS OF SEPTEMBER 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	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	663	3,380.16		130,682		124,685		124,685	(5,996)					-	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		239		239	(18,070)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	147	3,454.55		21,731		21,912		21,912	181					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	8,209	3,370.29		1,612,870		1,612,067		1,612,067	(802)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	3,528	3,370.29		394,748		7,021		7,021	(387,727)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	40	3,420.84		6,669		6,703		6,703	34					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	328	2,978.76		71,541		154,950		154,950	83,410					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	17	2,978.76		2,683		3,726		3,726	1,043					-	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		111,927		111,927	53,321					-	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		907,303		907,303	462,912					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	1,781	2,386.13		37,400		127,529		127,529	90,129					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	107	2,445.78		27,719		98,349		98,349	70,631					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	4,887	2,386.13		1,343,232		4,142,052		4,142,052	2,798,820					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	1,980	2,386.13		43,943		150,178		150,178	106,235					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	92	2,421.92		24,992		86,803		86,803	61,811					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	12,223	2,386.13		3,558,130		11,899,796		11,899,796	8,341,666					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	763	2,386.13		17,836		61,118		61,118	43,282					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	250	2,541.47		69,960		210,165		210,165	140,205					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	33	2,541.47		7,888		23,457		23,457	15,569					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	277	2,846.06		55,703		120,731		120,731	65,027					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	754	2,846.06		218,248		449,485		449,485	231,237					-	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		7,899,170		7,899,170	4,244,423					-	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		2,505,271		2,505,271	1,455,920					-	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		72,177		72,177	40,659					-	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		49,566		49,566	27,494					-	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		115,484		115,484	75,910					-	0001

STATEMENT AS OF SEPTEMBER 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

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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		160,205		160,205	106,526					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.04/27/2020	.04/27/2021	690	2,878.48		211,403		395,803		395,803	184,400					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.04/27/2020	.04/27/2021	104	2,878.48		20,810		44,100		44,100	23,290					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/14/2020	.05/14/2021	502	2,852.50		147,822		300,415		300,415	152,593					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/14/2020	.05/14/2021	185	2,852.50		37,030		88,022		88,022	50,992					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	753	2,863.70		28,662		64,611		64,611	35,950					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	42	2,906.66		11,136		23,363		23,363	12,227					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	10,595	2,863.70		3,082,747		6,260,180		6,260,180	3,177,433					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	1,374	2,863.70		32,661		76,386		76,386	43,726					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	1,161	2,863.70		25,935		60,888		60,888	34,953					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	150	2,935.29		37,496		80,448		80,448	42,952					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/15/2020	.05/17/2021	4,374	2,863.70		825,398		2,060,367		2,060,367	1,234,970					-	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		35,489		35,489	15,889					-	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		83,441		83,441	33,990					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/12/2020	.06/14/2021	543	3,041.31		169,723		252,891		252,891	83,169					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/12/2020	.06/14/2021	239	3,041.31		53,654		82,056		82,056	28,402					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	8,453	3,066.59		2,524,705		3,788,086		3,788,086	1,263,381					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	977	3,066.59		31,448		56,499		56,499	25,052					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	126	3,143.25		31,955		49,578		49,578	17,623					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	3,272	3,066.59		655,286		1,065,641		1,065,641	410,355					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	7	3,112.59		1,774		2,712		2,712	938					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2020	.06/15/2021	1,440	3,066.59		49,448		87,174		87,174	37,726					-	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		19,504		19,504	9,299					-	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		67,085		67,085	26,905					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/14/2020	.07/14/2021	61	3,197.52		11,626		15,107		15,107	3,480					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/14/2020	.07/14/2021	430	3,197.52		123,668		158,333		158,333	34,665					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	126	3,307.22		28,998		37,539		37,539	8,541					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	869	3,226.56		32,538		55,682		55,682	23,144					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	868	3,226.56		30,520		53,752		53,752	23,232					-	0001

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SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	756	3,226.56		17,568		37,471		37,471	19,903					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	2,768	3,226.56		519,547		636,393		636,393	116,846					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	8,449	3,226.56		2,387,976		2,954,144		2,954,144	566,168					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	23	3,274.96		5,798		7,413		7,413	1,616					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	193	3,239.41		38,750		66,636		66,636	27,886					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	37	3,239.41		7,140		8,424		8,424	1,284					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	152	3,372.85		26,985		23,334		23,334	(3,651)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	536	3,372.85		148,355		144,162		144,162	(4,192)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	368	3,381.99		10,583		12,159		12,159	1,577					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	692	3,381.99		25,740		25,061		25,061	(679)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,870	3,381.99		494,470		450,902		450,902	(43,568)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	597	3,381.99		14,948		18,731		18,731	3,783					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58	3,432.72		14,079		13,890		13,890	(189)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	7,867	3,381.99		2,180,812		2,130,216		2,130,216	(50,596)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,106	3,381.99		43,384		40,917		40,917	(2,467)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	189	3,466.54		42,560		42,036		42,036	(524)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	186	3,484.55		52,764		39,245		39,245	(13,519)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	15	3,484.55		2,772		1,512		1,512	(1,260)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	601	3,383.54		174,955		163,818		163,818	(11,137)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	159	3,383.54		30,451		26,879		26,879	(3,572)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,298	3,401.20		44,150		48,042		48,042	3,892					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	65	3,452.22		15,840		15,101		15,101	(739)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,696	3,401.20		61,739		64,228		64,228	2,489					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	948	3,401.20		21,285		29,830		29,830	8,545					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	10,086	3,401.20		2,469,960		2,648,320		2,648,320	178,360					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	3,931	3,401.20		935,900		626,282		626,282	(309,618)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	153	3,401.20		4,004		5,103		5,103	1,099					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	178	3,486.23		43,560		38,360		38,360	(5,200)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	36	3,298.46		8,260		8,180		8,180	(80)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPGFNF3B8653	09/25/2020	09/27/2021	414		3,298.46		98,280		135,732		135,732	37,452					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										12,790,754	36,317,400	0	75,989,739	XXX	75,989,739	21,476,168	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										12,790,754	36,317,400	0	75,989,739	XXX	75,989,739	21,476,168	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	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	XXX	XXX
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	306,070		42.75	128,060			176,820		176,820							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UQMTB7P02UT305	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	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										12,918,814	36,317,400	0	76,166,559	XXX	76,166,559	21,476,168	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										12,918,814	36,317,400	0	76,166,559	XXX	76,166,559	21,476,168	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	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	XXX	XXX
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)			(4,108)		(4,108)	(99)					-	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)			(1,790)		(1,790)	1,679					-	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)			(119,058)		(119,058)	(7,237)					-	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)			(3,498)		(3,498)	(238)					-	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)			(4,545)		(4,545)	7,801					-	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)			(54,652)		(54,652)	(3,336)					-	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)			(12,628)		(12,628)	17,138					-	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)			(38,309)		(38,309)	(532)					-	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)			(71,649)		(71,649)	117,993					-	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)			(62,446)		(62,446)	60,944					-	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)			(1,427,383)		(1,427,383)	(69,218)					-	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)			(94,610)		(94,610)	177,370					-	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)			(491,199)		(491,199)	(34,705)					-	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)			(40,915)		(40,915)	(1,194)					-	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)			(49,780)		(49,780)	(3,188)					-	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)			(131,008)		(131,008)	(6,636)					-	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)			(65,370)		(65,370)	76,706					-	0001

STATEMENT AS OF SEPTEMBER 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	10/15/2019	10/15/2020	3,039	3,070.57	(441,228)			(899,353)		(899,353)	(50,629)					-	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)			(223,105)		(223,105)	(14,247)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	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	4PQUHN3JPF6FNF3B8653	10/25/2019	10/27/2020	41	3,158.56	(4,563)			(8)		(8)	5,189					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	10/25/2019	10/27/2020	110	3,120.78	(14,044)			(28,731)		(28,731)	(1,291)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	10/25/2019	10/27/2020	160	3,113.23	(21,195)			(43,027)		(43,027)	(2,266)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	10/25/2019	10/27/2020	208	3,181.23	(20,347)			(43,731)		(43,731)	(366)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	26	3,197.27	(1,430)			(13)		(13)	2,729					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	91	3,197.27	(12,701)			(20,387)		(20,387)	(1,855)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	18	3,205.01	(969)			(7)		(7)	1,898					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	191	3,251.46	(21,490)			(35,353)		(35,353)	(2,535)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	39	3,243.72	(4,500)			(7,380)		(7,380)	(592)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	13	3,220.50	(615)			(4)		(4)	1,238					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	79	3,189.53	(11,393)			(18,240)		(18,240)	(1,597)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	25	3,166.30	(3,904)			(6,177)		(6,177)	(596)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/14/2019	11/13/2020	21	3,189.53	(1,267)			(17)		(17)	2,403					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,694	3,214.07	(96,187)			(644)		(644)	183,172					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,352	3,175.07	(223,660)			(332,654)		(332,654)	(35,864)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	825	3,167.27	(140,080)			(207,917)		(207,917)	(23,520)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	301	3,167.27	(24,064)			(1,428)		(1,428)	39,449					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,845	3,206.27	(567,458)			(855,392)		(855,392)	(88,746)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	345	3,185.99	(24,188)			(465)		(465)	42,325					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	825	3,206.27	(49,955)			(388)		(388)	92,387					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	212	3,237.48	(27,654)			(42,243)		(42,243)	(4,154)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,054	3,198.47	(464,111)			(697,237)		(697,237)	(69,658)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	21	3,185.99	(3,315)			(4,951)		(4,951)	(542)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/15/2019	11/16/2020	186	3,181.31	(30,044)			(44,837)		(44,837)	(4,634)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/27/2019	11/27/2020	2	3,216.70	(301)			(433)		(433)	(56)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/27/2019	11/27/2020	121	3,248.24	(16,910)			(24,765)		(24,765)	(3,197)					-	0001

STATEMENT AS OF SEPTEMBER 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	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	2	3,303.43	(177)			(268)		(268)	(32)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	33	3,232.47	(4,956)			(7,211)		(7,211)	(929)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	8	3,256.12	(439)			(1)		(1)	676					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	180	3,311.31	(19,391)			(29,342)		(29,342)	(3,772)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	23	3,287.66	(916)			(2)		(2)	1,512					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	3	3,224.59	(216)			(1)		(1)	312					-	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)			(16,378)		(16,378)	(3,224)					-	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)			(171)		(171)	15,012					-	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)			(32,913)		(32,913)	(6,508)					-	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)			(41)		(41)	1,281					-	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)			(22)		(22)	2,421					-	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)			(41,323)		(41,323)	(7,845)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	52	3,269.64	(7,590)			(11,042)		(11,042)	(2,144)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	385	3,255.28	(26,937)			(717)		(717)	38,703					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	788	3,239.32	(129,271)			(184,535)		(184,535)	(34,313)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	2,654	3,271.24	(387,079)			(563,995)		(563,995)	(109,058)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	943	3,247.30	(150,500)			(215,687)		(215,687)	(41,684)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	700	3,279.21	(41,124)			(672)		(672)	62,830					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	118	3,271.24	(7,313)			(134)		(134)	10,907					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	169	3,311.13	(21,114)			(31,544)		(31,544)	(6,196)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,676	3,287.19	(92,555)			(1,408)		(1,408)	142,755					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	296	3,239.32	(23,153)			(1,045)		(1,045)	31,806					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	4,247	3,279.21	(601,842)			(880,038)		(880,038)	(166,476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	265	3,253.68	(41,236)			(59,399)		(59,399)	(11,307)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	199	3,393.92	(21,835)			(28,745)		(28,745)	(6,657)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	9	3,304.82	(1,446)			(1,837)		(1,837)	(391)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	15	3,312.92	(1,085)			(7)		(7)	1,067					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	298	3,337.22	(41,291)			(53,109)		(53,109)	(11,798)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	109	3,353.42	(5,667)			(27)		(27)	5,722					-	0001

STATEMENT AS OF SEPTEMBER 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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(16,795)		(16,795)	(3,854)					-	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)		(7)		(7)	521					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	51	3,389.85		(2,498)		(37)		(37)	2,461					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	14	3,398.06		(660)		(10)		(10)	651					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	10	3,348.81		(1,461)		(1,834)		(1,834)	(373)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	20	3,414.48		(2,272)		(2,967)		(2,967)	(696)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	31	3,430.89		(3,310)		(4,378)		(4,378)	(1,068)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	15	3,430.89		(512)		(7)		(7)	505					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2020	.01/14/2021	310	3,381.64		(40,873)		(52,262)		(52,262)	(11,390)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	12	3,355.08		(1,808)		(2,250)		(2,250)	(442)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	251	3,356.72		(16,830)		(298)		(298)	16,532					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	226	3,412.64		(26,671)		(34,329)		(34,329)	(7,658)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	1,859	3,387.97		(98,452)		(1,599)		(1,599)	96,853					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	594	3,348.50		(90,712)		(112,338)		(112,338)	(21,626)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	4,299	3,379.75		(581,195)		(732,352)		(732,352)	(151,157)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	854	3,346.85		(131,227)		(162,315)		(162,315)	(31,088)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	2,899	3,371.52		(404,284)		(507,841)		(507,841)	(103,557)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	1,085	3,379.75		(61,404)		(1,009)		(1,009)	60,395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	515	3,338.63		(39,324)		(758)		(758)	38,566					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	879	3,338.63		(139,009)		(171,364)		(171,364)	(32,355)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/15/2020	.01/15/2021	599	3,355.08		(40,779)		(725)		(725)	40,054					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	115	3,365.27		(14,806)		(21,437)		(21,437)	(6,631)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	105	3,373.38		(13,167)		(19,200)		(19,200)	(6,033)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	79	3,340.94		(11,213)		(15,911)		(15,911)	(4,698)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	10	3,349.05		(1,280)		(12)		(12)	1,268					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	10	3,308.50		(1,673)		(2,325)		(2,325)	(652)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	12	3,381.48		(1,447)		(11)		(11)	1,436					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	31	3,357.16		(4,151)		(5,971)		(5,971)	(1,820)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	46	3,357.16		(5,990)		(53)		(53)	5,937					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	160	3,506.92		(19,979)		(19,374)		(19,374)	605					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	16	3,447.76		(2,445)		(2,358)		(2,358)	87					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	17	3,532.27		(1,931)		(1,882)		(1,882)	50					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	78	3,515.37		(9,422)		(9,151)		(9,151)	271					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	17	3,532.27		(633)		(6)		(6)	627					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	392	3,481.56		(53,953)		(52,155)		(52,155)	1,798					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	15	3,506.92		(695)		(7)		(7)	688					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	133	3,498.47		(6,688)		(65)		(65)	6,623					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	691	3,429.27		(109,743)		(112,474)		(112,474)	(2,731)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	734	3,420.84		(120,038)		(122,880)		(122,880)	(2,843)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	445	3,420.84		(36,000)		(534)		(534)	35,466					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	313	3,439.38		(22,366)		(319)		(319)	22,047					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	341	3,430.96		(53,935)		(55,199)		(55,199)	(1,264)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	3,931	3,462.97		(552,525)		(569,386)		(569,386)	(16,861)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	236	3,437.70		(17,093)		(243)		(243)	16,850					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	40	3,439.38		(6,143)		(6,298)		(6,298)	(158)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	2,510	3,454.55		(363,780)		(374,492)		(374,492)	(10,712)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	147	3,488.25		(18,711)		(19,419)		(19,419)	(708)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	998	3,462.97		(60,570)		(829)		(829)	59,741					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/18/2020	02/16/2021	1,535	3,471.40		(87,458)		(1,182)		(1,182)	86,275					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	55	3,038.34		(10,082)		(23,678)		(23,678)	(13,597)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	9	3,045.78		(1,019)		(1,397)		(1,397)	(378)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	8	3,090.46		(795)		(1,046)		(1,046)	(251)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	95	3,097.91		(14,297)		(36,297)		(36,297)	(22,000)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	60	3,090.46		(9,256)		(23,238)		(23,238)	(13,982)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	83	3,068.12		(13,838)		(33,743)		(33,743)	(19,904)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	02/27/2020	02/26/2021	35	3,112.80		(4,975)		(12,885)		(12,885)	(7,910)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	11	2,772.02		(2,544)		(5,040)		(5,040)	(2,496)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	160	2,765.24		(48,964)		(104,477)		(104,477)	(55,514)					-	0001

STATEMENT AS OF SEPTEMBER 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	03/13/2020	03/12/2021	293	2,812.68		(81,830)		(179,187)		(179,187)	(97,357)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	177	2,805.91		(37,458)		(74,614)		(74,614)	(37,157)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	30	2,833.02		(5,840)		(11,690)		(11,690)	(5,850)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	569	2,792.35		(165,148)		(357,530)		(357,530)	(192,382)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	280	2,819.46		(77,213)		(169,732)		(169,732)	(92,519)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	2,274	2,457.71		(518,630)		(1,764,442)		(1,764,442)	(1,245,812)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	1,041	2,427.89		(271,611)		(974,934)		(974,934)	(703,323)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	4,736	2,445.78		(1,186,500)		(4,358,123)		(4,358,123)	(3,171,623)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	782	2,421.92		(206,456)		(735,845)		(735,845)	(529,390)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	96	2,433.85		(23,207)		(77,105)		(77,105)	(53,898)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	918	2,421.92		(226,884)		(745,125)		(745,125)	(518,241)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	1,226	2,451.75		(283,433)		(958,648)		(958,648)	(675,216)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	373	2,427.89		(91,047)		(300,589)		(300,589)	(209,542)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	107	2,469.64		(25,449)		(96,106)		(96,106)	(70,657)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	92	2,435.05		(23,628)		(85,726)		(85,726)	(62,098)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	5,178	2,451.75		(1,281,214)		(4,737,775)		(4,737,775)	(3,456,562)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/16/2020	03/15/2021	486	2,425.50		(127,484)		(456,131)		(456,131)	(328,647)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	22	2,624.07		(5,124)		(17,312)		(17,312)	(12,187)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	106	2,636.78		(23,598)		(80,912)		(80,912)	(57,314)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	122	2,617.71		(28,181)		(94,460)		(94,460)	(66,280)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	03/27/2020	03/26/2021	33	2,630.42		(5,865)		(20,497)		(20,497)	(14,632)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	136	2,952.79		(18,818)		(45,987)		(45,987)	(27,169)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	233	2,959.90		(52,166)		(117,984)		(117,984)	(65,818)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	107	2,945.67		(15,159)		(36,836)		(36,836)	(21,678)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	113	2,938.56		(26,547)		(59,057)		(59,057)	(32,510)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	34	2,988.36		(4,090)		(10,310)		(10,310)	(6,221)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/14/2020	04/14/2021	409	2,931.44		(97,692)		(216,203)		(216,203)	(118,511)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	388	2,825.11		(71,809)		(179,273)		(179,273)	(107,464)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	210	2,839.03		(37,259)		(94,346)		(94,346)	(57,087)					-	0001

STATEMENT AS OF SEPTEMBER 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	1,137	2,832.07		(307,638)		(690,863)		(690,863)	(383,225)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	616	2,825.11		(169,048)		(377,792)		(377,792)	(208,745)					-	0001
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)		(1,980,699)		(1,980,699)	(1,112,542)					-	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)		(370,511)		(370,511)	(204,892)					-	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)		(69,486)		(69,486)	(39,944)					-	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)		(3,804,454)		(3,804,454)	(2,145,239)					-	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)		(207,730)		(207,730)	(124,623)					-	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)		(1,025,321)		(1,025,321)	(631,661)					-	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)		(651,641)		(651,641)	(399,789)					-	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)		(48,395)		(48,395)	(27,234)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	90	2,972.03		(22,455)		(45,174)		(45,174)	(22,718)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	334	2,936.05		(89,947)		(176,919)		(176,919)	(86,972)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	52	2,986.42		(7,050)		(17,074)		(17,074)	(10,024)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	42	3,022.40		(5,014)		(12,571)		(12,571)	(7,557)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	9	2,936.05		(1,512)		(3,491)		(3,491)	(1,979)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	265	2,993.62		(63,259)		(128,949)		(128,949)	(65,690)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	15	2,909.55		(3,913)		(8,357)		(8,357)	(4,444)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	110	2,966.60		(25,232)		(56,458)		(56,458)	(31,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	87	2,959.47		(12,101)		(33,033)		(33,033)	(20,932)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	14	2,995.13		(1,747)		(4,992)		(4,992)	(3,246)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	16	2,938.08		(2,410)		(6,408)		(6,408)	(3,998)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	171	2,938.08		(41,810)		(91,334)		(91,334)	(49,525)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	122	2,945.21		(29,183)		(64,155)		(64,155)	(34,972)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	83	2,952.34		(19,624)		(43,371)		(43,371)	(23,748)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	68	2,966.60		(9,148)		(25,182)		(25,182)	(16,034)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	42	2,922.41		(10,668)		(22,859)		(22,859)	(12,191)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	403	2,929.57		(101,063)		(217,833)		(217,833)	(116,771)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	859	2,949.61		(205,656)		(450,922)		(450,922)	(245,266)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	730	2,906.66		(192,280)		(406,953)		(406,953)	(214,673)					-	0001

STATEMENT AS OF SEPTEMBER 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	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	77	2,906.66		(12,386)		(33,192)		(33,192)	(20,806)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	672	2,913.81		(174,405)		(371,134)		(371,134)	(196,729)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	4,958	2,942.45		(1,206,745)		(2,629,099)		(2,629,099)	(1,422,354)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	150	2,963.93		(34,787)		(77,205)		(77,205)	(42,418)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	2,973	2,935.29		(735,696)		(1,593,015)		(1,593,015)	(857,319)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	297	2,920.97		(45,560)		(124,445)		(124,445)	(78,885)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	253	2,928.13		(37,918)		(104,529)		(104,529)	(66,611)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	1,297	2,942.45		(184,264)		(519,167)		(519,167)	(334,903)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	2,450	2,949.61		(338,825)		(964,909)		(964,909)	(626,085)					-	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)		(3,288)		(3,288)	(1,496)					-	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)		(40,258)		(40,258)	(18,474)					-	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)		(6,306)		(6,306)	(3,431)					-	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)		(26,320)		(26,320)	(12,358)					-	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)		(17,833)		(17,833)	(9,397)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	19	3,124.95		(3,294)		(5,261)		(5,261)	(1,967)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	52	3,132.55		(8,769)		(14,028)		(14,028)	(5,259)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	168	3,140.15		(27,750)		(44,480)		(44,480)	(16,729)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	28	3,162.96		(6,811)		(10,781)		(10,781)	(3,969)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	165	3,140.15		(41,766)		(65,476)		(65,476)	(23,710)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	61	3,147.76		(15,152)		(23,815)		(23,815)	(8,663)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	275	3,132.55		(70,726)		(110,469)		(110,469)	(39,743)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	14	3,155.36		(3,381)		(5,335)		(5,335)	(1,954)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	2,219	3,143.25		(560,052)		(876,293)		(876,293)	(316,241)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	7	3,129.46		(1,696)		(2,636)		(2,636)	(940)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	1,867	3,158.59		(273,083)		(473,313)		(473,313)	(200,230)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	4,223	3,150.92		(1,047,655)		(1,645,591)		(1,645,591)	(597,936)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	281	3,161.65		(68,019)		(107,375)		(107,375)	(39,356)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	851	3,112.59		(229,680)		(354,019)		(354,019)	(124,339)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	06/15/2021	305	3,118.72		(51,051)		(86,628)		(86,628)	(35,577)					-	0001

STATEMENT AS OF SEPTEMBER 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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	836		3, 150.92		(125,685)		(216,911)		(216,911)	(91,226)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	432		3, 120.26		(114,613)		(177,434)		(177,434)	(62,821)					-	0001
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)		(73,156)		(73,156)	(30,226)					-	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)		(171,775)		(171,775)	(62,723)					-	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)		(46,980)		(46,980)	(17,412)					-	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)		(10,968)		(10,968)	(4,903)					-	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)		(10,833)		(10,833)	(4,876)					-	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)		(16,525)		(16,525)	(7,542)					-	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)		(18,108)		(18,108)	(8,209)					-	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)		(10,691)		(10,691)	(5,753)					-	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)		(4,801)		(4,801)	(2,564)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	61		3, 293.45		(8,154)		(11,165)		(11,165)	(3,011)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	206		3, 293.45		(47,013)		(63,312)		(63,312)	(16,299)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	165		3, 325.42		(34,645)		(47,409)		(47,409)	(12,764)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	59		3, 309.43		(12,954)		(17,578)		(17,578)	(4,623)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	133		3, 291.09		(32,379)		(41,178)		(41,178)	(8,799)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	463		3, 283.02		(114,667)		(145,475)		(145,475)	(30,808)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	411		3, 258.83		(68,741)		(85,419)		(85,419)	(16,678)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,309		3, 258.83		(342,648)		(430,950)		(430,950)	(88,302)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	435		3, 274.96		(68,957)		(85,927)		(85,927)	(16,970)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	731		3, 274.96		(184,552)		(233,319)		(233,319)	(48,767)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	2,811		3, 307.22		(656,668)		(840,698)		(840,698)	(184,030)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	87		3, 291.09		(12,930)		(16,216)		(16,216)	(3,285)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	708		3, 307.22		(99,809)		(125,072)		(125,072)	(25,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	126		3, 339.49		(26,487)		(35,079)		(35,079)	(8,592)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	23		3, 294.32		(5,490)		(7,134)		(7,134)	(1,644)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,127		3, 315.29		(154,051)		(193,267)		(193,267)	(39,215)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	3,000		3, 315.29		(687,280)		(882,449)		(882,449)	(195,169)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUH93JPF6FNF3BB653	07/27/2020	07/27/2021	55		3, 336.59		(7,894)		(15,765)		(15,765)	(7,871)					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	07/27/2020	07/27/2021	50	3,352.79		(6,707)		(13,779)		(13,779)	(7,072)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	07/27/2020	07/27/2021	78	3,368.99		(9,830)		(20,841)		(20,841)	(11,012)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	07/27/2020	07/27/2021	12	3,368.99		(1,512)		(1,824)		(1,824)	(312)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	07/27/2020	07/27/2021	9	3,360.89		(1,203)		(2,506)		(2,506)	(1,303)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	07/27/2020	07/27/2021	24	3,336.59		(3,381)		(4,069)		(4,069)	(687)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	112	3,516.20		(21,715)		(21,311)		(21,311)	404					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	105	3,490.90		(21,833)		(21,377)		(21,377)	455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	65	3,474.04		(7,621)		(6,544)		(6,544)	1,078					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	43	3,482.47		(4,838)		(4,138)		(4,138)	700					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	285	3,474.04		(61,696)		(60,318)		(60,318)	1,379					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	34	3,524.63		(6,418)		(6,308)		(6,308)	110					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	45	3,516.20		(4,379)		(3,682)		(3,682)	697					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	41	3,449.63		(5,422)		(5,006)		(5,006)	416					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	645	3,415.81		(96,160)		(89,302)		(89,302)	6,858					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	747	3,432.72		(182,305)		(179,856)		(179,856)	2,449					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,583	3,466.54		(581,052)		(573,717)		(573,717)	7,335					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	739	3,466.54		(90,425)		(83,124)		(83,124)	7,301					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,311	3,415.81		(333,157)		(328,758)		(328,758)	4,399					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	189	3,500.36		(38,528)		(38,720)		(38,720)	(192)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	112	3,447.94		(26,456)		(26,102)		(26,102)	353					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,131	3,474.99		(133,646)		(122,531)		(122,531)	11,114					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	109	3,441.17		(26,181)		(25,829)		(25,829)	352					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	313	3,429.34		(44,425)		(41,183)		(41,183)	3,241					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58	3,456.39		(13,133)		(13,125)		(13,125)	8					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	3,004	3,474.99		(661,822)		(653,823)		(653,823)	7,999					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	160	3,589.09		(34,868)		(25,789)		(25,789)	9,080					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	26	3,641.35		(5,042)		(3,678)		(3,678)	1,364					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	15	3,597.80		(1,763)		(854)		(854)	909					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	18	3,493.51		(4,008)		(3,753)		(3,753)	255					-	0001

STATEMENT AS OF SEPTEMBER 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	09/14/2020	09/14/2021	10		3,518.88		(1,132)		(984)		(984)	148					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	8		3,527.34		(1,602)		(1,499)		(1,499)	103					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	489		3,485.05		(112,637)		(105,565)		(105,565)	7,072					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	86		3,535.80		(17,637)		(16,495)		(16,495)	1,142					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	108		3,493.51		(13,835)		(12,142)		(12,142)	1,693					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	41		3,485.05		(5,421)		(4,773)		(4,773)	648					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	4,419		3,494.73		(838,674)		(934,050)		(934,050)	(95,376)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	237		3,440.31		(52,003)		(56,810)		(56,810)	(4,807)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	201		3,460.72		(41,991)		(46,100)		(46,100)	(4,110)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	65		3,470.92		(15,004)		(14,457)		(14,457)	547					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,026		3,486.23		(194,742)		(118,711)		(118,711)	76,031					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,088		3,452.22		(231,620)		(253,980)		(253,980)	(22,360)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	169		3,435.21		(36,685)		(23,856)		(23,856)	12,829					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,810		3,494.73		(336,063)		(202,175)		(202,175)	133,888					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	875		3,452.22		(181,773)		(115,765)		(115,765)	66,007					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	178		3,520.24		(39,870)		(35,373)		(35,373)	4,496					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	747		3,469.22		(152,146)		(167,589)		(167,589)	(15,443)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	51		3,469.22		(10,220)		(6,374)		(6,374)	3,846					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	3,394		3,486.23		(660,374)		(732,000)		(732,000)	(71,626)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	112		3,446.89		(16,909)		(26,916)		(26,916)	(10,007)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	227		3,397.41		(40,072)		(60,957)		(60,957)	(20,886)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	16		3,405.66		(2,698)		(2,670)		(2,670)	28					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	20		3,438.64		(2,997)		(2,928)		(2,928)	69					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	75		3,389.17		(13,481)		(20,387)		(20,387)	(6,906)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,468,064)	(26,915,445)	0	(59,649,630)	XXX	(59,649,630)	(24,057,788)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,468,064)	(26,915,445)	0	(59,649,630)	XXX	(59,649,630)	(24,057,788)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(5,468,064)	(26,915,445)	0	(59,649,630)	XXX	(59,649,630)	(24,057,788)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(5,468,064)	(26,915,445)	0	(59,649,630)	XXX	(59,649,630)	(24,057,788)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										7,322,690	9,401,955	0	16,340,109	XXX	16,340,109	(2,581,620)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										7,450,750	9,401,955	0	16,516,929	XXX	16,516,929	(2,581,620)	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF SEPTEMBER 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

[illegible]

Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	W22LR0WP21HZNB6K528	Cash.....	000000-00-0	Cash.....	4,080,000	4,080,000	XXX		V.....
Morgan Stanley	4PQUHNGJPGGFNF3BB653	Cash.....	000000-00-0	Cash.....	900,000	900,000	XXX		V.....
Wells Fargo	PBLDOEJD85FWOLXP3B76	Cash.....	000000-00-0	Cash.....	5,610,000	5,610,000	XXX		V.....
0299999999 - Total					10,590,000	10,590,000	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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			22,515,166	22,515,166	10/01/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				22,515,166	22,515,166	XXX
9999999 - Totals				22,515,166	22,515,166	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 7,363,788 Book/Adjusted Carrying Value \$ 7,363,788
2. Average balance for the year Fair Value \$ 19,301,263 Book/Adjusted Carrying Value \$ 19,301,263
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 9,909,550 NAIC 2 \$ 12,605,616 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2K-2	OPIC		1	2,062,225	2,062,225	02/15/2028
690353-5A-1	OPIC AGENCY DEBENTURES		1	1,500,000	1,500,000	05/15/2024
690353-C9-6	OPIC		1	4,230,189	4,230,189	01/15/2030
690353-U8-8	OPIC		1	1,468,332	1,468,332	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	3,999,711	4,000,000	08/13/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,960,457	15,960,746	XXX
0599999. Total - U.S. Government Bonds				15,960,457	15,960,746	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	2,500,000	2,500,000	09/01/2027
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1FE	1,500,000	1,500,000	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	200,000	200,000	01/16/2025
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,200,000	4,200,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,200,000	4,200,000	XXX
136069-VX-6	CANADIAN IMPERIAL BANK		1FE	1,000,000	1,000,210	10/05/2020
14913R-2E-6	CATERPILLAR FINL SERVICE		1FE	1,551,576	1,550,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	2,702,354	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	700,747	700,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1FE	2,700,316	2,700,000	01/07/2022
581557-BM-6	MCKESSON CORP		2FE	1,378,097	1,378,219	11/30/2020
59217G-CY-3	MET LIFE GLOB		1FE	1,026,745	1,025,000	05/28/2021
816851-BD-0	SEMPRA ENERGY		2FE	600,015	599,762	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,202,869	3,200,000	03/17/2021
89236T-HE-8	TOYOTA		1FE	5,101,993	5,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				19,964,712	19,953,191	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1FE	1,500,041	1,500,000	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1FE	2,570,042	2,570,000	10/15/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,070,083	4,070,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				24,034,795	24,023,191	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				35,925,169	35,913,937	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				8,270,063	8,270,000	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				44,195,252	44,183,937	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BAYLOR SCOTT & WHITE HLD			2,998,633	2,998,787	12/14/2020
000000-00-0	CATHOLIC HEALTH INITIATV			1,598,663	1,594,667	11/05/2020
000000-00-0	HYUNDA			2,896,671	2,897,525	01/04/2021
000000-00-0	INTERCONTINENTALEXCHANGE			1,994,651	1,997,698	12/09/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,488,618	9,488,677	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			19,523	19,523	
9099999. Total - Cash (Schedule E Part 1 type)				44,523	44,523	XXX
262006-20-8	BEI/IS CP			4,098,983	4,099,326	11/05/2020
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			29,744	29,744	
	HYUNDA CP			4,486,758	4,496,551	12/01/2020
	MERCY HEALTHCARE SYSTEM CP			1,498,342	1,499,438	12/01/2020
	PPL ELECTRIC UTILITIES CP			2,599,985	2,599,983	10/01/2020
	VECTREN UTILITY CP			3,499,986	3,499,986	10/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				16,213,798	16,225,028	XXX
9999999 - Totals				69,942,191	69,942,165	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (10,437,513)

Book/Adjusted Carrying Value \$ (10,362,140)
2. Average balance for the year

Fair Value \$ 65,322,323

Book/Adjusted Carrying Value \$ 65,357,299

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					(29,267,774)	488,084	(1,171,058)	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,312,854	1,358,720	1,367,723	XXX.
HUNTINGTON BANK COLUMBUS, OH					2,853,874	2,854,203	2,854,509	XXX.
JP MORGAN/CHASE NEW YORK, NY					(14,815,730)	(17,361,196)	(17,518,772)	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					5,042,646	5,044,130	5,045,189	XXX.
NORTHERN TRUST CHICAGO, IL					856,367	792,871	752,157	XXX.
US BANK CINCINNATI, OH					5,990,962	5,628,383	3,990,304	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			148,799	146,570	144,339	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(27,878,002)	(1,048,235)	(4,535,609)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(27,878,002)	(1,048,235)	(4,535,609)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(27,878,002)	(1,048,235)	(4,535,609)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	ALLIANT CP .....	.....	.09/30/2020	0.130	10/01/2020	3,094,989	.11	0
.....	BAYLOR SCOTT & WHITE HLD CP .....	.....	.08/12/2020	0.160	10/05/2020	2,999,280	.667	0
.....	BEMIS CP .....	.....	.09/29/2020	0.160	11/05/2020	4,099,326	.36	0
.....	HYUNCA CP .....	.....	.09/03/2020	0.310	12/01/2020	4,496,551	1,085	0
.....	MERCY HEALTHCARE SYSTEM CP .....	.....	.09/02/2020	0.150	12/01/2020	1,499,438	.181	0
.....	PPL ELECTRIC UTILITIES CP .....	.....	.09/29/2020	0.120	10/01/2020	2,599,983	.17	0
.....	VECTREN UTILITY CP .....	.....	.09/30/2020	0.140	10/01/2020	3,499,986	.14	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,289,553	2,011	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,289,553	2,011	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						22,289,553	2,011	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						22,289,553	2,011	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.06/03/2013	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 .....	.....	.09/30/2020	0.000 .....	.....	31,923,611	.0	4,167
38141W-33-1	GOLDMAN SACHS FIN SQ Prime Obligation Fund 462		.09/30/2020	0.011		.0	.0	5,646
8699999. Subtotal - All Other Money Market Mutual Funds						31,923,611	0	9,813
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8899999 - Total Cash Equivalents						54,338,164	2,011	10,194