



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile _____ United States of America

Licensed as business type: _____ Life, Accident and Health Fraternal Benefit Societies

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

Chairman of the Board John Finn Barrett Secretary and Counsel Donald Joseph Wuebbling
President & CEO John Henry Bultema III

OTHER

James Howard Acton Jr. #, VP, Chief Financial Officer	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
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, Treasurer
Cheryl Ann Jorgenson, VP	Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr VP
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	James Joseph Vance, Sr VP, Co-Chief Inv Officer
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
Jonathan David Niemeyer	Donald Joseph Wuebbling #	

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
22nd day of July, 2021

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

Yes [] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,934,950,761		3,934,950,761	3,804,038,423
2. Stocks:				
2.1 Preferred stocks	29,676,833		29,676,833	29,676,833
2.2 Common stocks	146,556,077	650,325	145,905,752	122,827,299
3. Mortgage loans on real estate:				
3.1 First liens	615,239,396		615,239,396	612,405,603
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (6,711,547)), cash equivalents (\$ 77,044,197) and short-term investments (\$ 21,587,431)	91,920,081		91,920,081	48,802,087
6. Contract loans (including \$ premium notes)	667,354,573		667,354,573	656,046,366
7. Derivatives	98,114,311		98,114,311	114,170,913
8. Other invested assets	415,932,552	7,175,283	408,757,269	414,480,032
9. Receivables for securities	1,980,428		1,980,428	566,403
10. Securities lending reinvested collateral assets	48,115,326		48,115,326	16,110,852
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,049,840,338	7,825,608	6,042,014,730	5,819,124,811
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	53,356,860		53,356,860	51,814,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,107,898		8,107,898	7,940,124
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	44,379,843		44,379,843	43,171,255
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,722,949		6,722,949	4,390,466
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	107,101		107,101	26,925
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	11,105,886		11,105,886	0
18.2 Net deferred tax asset	58,331,283	21,195,225	37,136,058	35,982,991
19. Guaranty funds receivable or on deposit	1,595,225		1,595,225	1,647,651
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	8,485,076	8,485,076	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)	6,242,032,459	37,505,909	6,204,526,550	5,964,098,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,242,032,459	37,505,909	6,204,526,550	5,964,098,564
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,816,587,660 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,816,587,660	4,685,419,722
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	245,170	263,016
3. Liability for deposit-type contracts (including \$ Modco Reserve)	465,218,702	429,659,579
4. Contract claims:		
4.1 Life	12,363,376	21,042,989
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ 907,013 and coupons \$ due and unpaid	907,013	1,265,036
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)	77,045,744	74,775,894
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	1,412,881	1,334,727
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	4,009,843	3,636,807
9.4 Interest Maintenance Reserve	17,875,328	9,046,336
10. Commissions to agents due or accrued-life and annuity contracts \$ 543,006 , accident and health \$ and deposit-type contract funds \$	543,006	731,126
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	492,228	560,242
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	2,325,357	3,253,522
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		3,126,165
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	118,109	166,350
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	7,457,729	8,544,847
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,169,639	1,088,710
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	99,431,683	82,572,724
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,100,675	1,635,809
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	71,990,955	91,859,843
24.09 Payable for securities	29,659,627	885,044
24.10 Payable for securities lending	151,633,560	86,129,514
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	86,333,471	94,047,043
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,848,921,756	5,601,045,045
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,848,921,756	5,601,045,045
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	143,032,126	150,480,851
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)	353,104,794	360,553,519
38. Totals of Lines 29, 30 and 37	355,604,794	363,053,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,204,526,550	5,964,098,564
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	72,937,953	79,451,930
2502. Payable for collateral on Derivatives	12,260,000	13,450,000
2503. Outstanding disbursement - death	865,820	759,865
2598. Summary of remaining write-ins for Line 25 from overflow page	269,698	385,248
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	86,333,471	94,047,043
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	304,453,833	274,136,916	589,208,110
2. Considerations for supplementary contracts with life contingencies	3,735,079	67,108	1,923,247
3. Net investment income	118,218,380	109,332,137	230,524,751
4. Amortization of Interest Maintenance Reserve (IMR)	1,715,144	316,489	569,250
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	18,372	21,285	38,236
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	697,807	671,296	1,048,159
9. Totals (Lines 1 to 8.3)	428,838,615	384,545,231	823,311,753
10. Death benefits	19,756,127	16,677,153	39,049,487
11. Matured endowments (excluding guaranteed annual pure endowments)	56,074	31,506	85,090
12. Annuity benefits	19,181,233	22,331,212	41,073,781
13. Disability benefits and benefits under accident and health contracts	639,426	784,649	1,454,914
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	164,146,161	169,391,567	316,733,758
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	2,776,311	5,767,242	8,369,206
18. Payments on supplementary contracts with life contingencies	1,458,123	1,299,418	2,339,476
19. Increase in aggregate reserves for life and accident and health contracts	131,150,091	70,172,262	207,506,292
20. Totals (Lines 10 to 19)	339,163,546	286,455,009	616,612,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	37,268,276	31,252,244	70,424,277
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	22,029,083	21,358,118	41,877,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,679,446	4,191,578	9,187,922
25. Increase in loading on deferred and uncollected premiums	(123,356)	2,222,113	3,535,181
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	1,140,112	1,381,223	2,354,661
28. Totals (Lines 20 to 27)	405,157,107	346,860,285	743,991,487
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	23,681,508	37,684,946	79,320,266
30. Dividends to policyholders and refunds to members	37,294,706	34,686,696	73,281,774
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(13,613,198)	2,998,250	6,038,492
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(10,667,469)	(6,487,840)	(10,026,878)
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)	(2,945,729)	9,486,090	16,065,370
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,047,208 (excluding taxes of \$ 2,802,872 transferred to the IMR)	994,161	(5,301,023)	(13,304,619)
35. Net income (Line 33 plus Line 34)	(1,951,568)	4,185,067	2,760,751
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	363,053,519	358,863,487	358,863,487
37. Net income (Line 35)	(1,951,568)	4,185,067	2,760,751
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3,816,327	14,137,964	(34,545,528)	(11,911,067)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	5,922,082	3,684,841	10,244,408
41. Change in nonadmitted assets	(8,698,244)	(12,065,599)	(6,521,037)
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			0
44. Change in asset valuation reserve	(16,858,959)	24,904,340	9,616,977
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(7,448,725)	(13,836,879)	4,190,032
54. Net change in capital and surplus for the year (Lines 37 through 53)	355,604,794	345,026,608	363,053,519
55. Capital and surplus, as of statement date (Lines 36 + 54)			
DETAILS OF WRITE-INS			
08.301. Pension administration fees	691,643	665,434	1,035,680
08.302. Miscellaneous income	6,164	5,862	12,479
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)	697,807	671,296	1,048,159
2701. Benefits for employees and agents not included elsewhere	1,018,959	833,603	1,667,231
2702. Securities lending interest expense	121,153	547,620	687,430
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,140,112	1,381,223	2,354,661
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	307,014,060	269,615,427	587,601,417
2. Net investment income	118,857,856	118,700,851	236,054,463
3. Miscellaneous income	636,003	728,498	1,111,620
4. Total (Lines 1 to 3)	426,507,919	389,044,776	824,767,500
5. Benefit and loss related payments	218,652,514	212,715,524	396,605,995
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	67,248,782	59,505,805	123,515,159
8. Dividends paid to policyholders	35,382,879	33,165,543	69,214,262
9. Federal and foreign income taxes paid (recovered) net of \$ 4,919,390 tax on capital gains (losses)	8,414,662	(4,336,427)	(10,979,650)
10. Total (Lines 5 through 9)	329,698,837	301,050,445	578,355,766
11. Net cash from operations (Line 4 minus Line 10)	96,809,082	87,994,331	246,411,734
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	345,741,364	329,923,238	759,859,573
12.2 Stocks	9,331,090	3,933,485	9,989,380
12.3 Mortgage loans	18,916,208	9,768,711	22,472,472
12.4 Real estate	0	0	0
12.5 Other invested assets	11,674,001	9,361,740	39,561,675
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	223	5,340	5,360
12.7 Miscellaneous proceeds	28,774,583	10,283,157	1,416,512
12.8 Total investment proceeds (Lines 12.1 to 12.7)	414,437,469	363,275,671	833,304,972
13. Cost of investments acquired (long-term only):			
13.1 Bonds	466,919,558	321,101,157	810,135,975
13.2 Stocks	18,824,715	6,482,340	14,338,628
13.3 Mortgage loans	21,750,000	71,760,000	83,010,000
13.4 Real estate	0	0	0
13.5 Other invested assets	20,789,369	33,064,590	71,161,218
13.6 Miscellaneous applications	40,994,140	18,934,280	34,042,048
13.7 Total investments acquired (Lines 13.1 to 13.6)	569,277,782	451,342,367	1,012,687,869
14. Net increase (or decrease) in contract loans and premium notes	11,308,207	14,457,547	24,554,798
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(166,148,520)	(102,524,243)	(203,937,695)
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	35,559,123	(6,846,725)	(100,679,857)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	76,898,309	(6,729,845)	21,917,156
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	112,457,432	(13,576,570)	(78,762,701)
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)	43,117,994	(28,106,482)	(36,288,662)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	48,802,087	85,090,749	85,090,749
19.2 End of period (Line 18 plus Line 19.1)	91,920,081	56,984,267	48,802,087

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

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EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	266,803,153	229,396,148	501,718,132
3. Ordinary individual annuities	44,613,694	50,721,837	101,312,736
4. Credit life (group and individual)			0
5. Group life insurance	15,496	15,275	34,275
6. Group annuities	13,179,478	9,501,984	25,271,071
7. A & H - group	86,034	90,656	179,419
8. A & H - credit (group and individual)			0
9. A & H - other	38,529	45,101	88,548
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	324,736,384	289,771,001	628,604,181
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	324,736,384	289,771,001	628,604,181
14. Deposit-type contracts	962,659,335	1,303,022,082	2,500,475,482
15. Total (Lines 13 and 14)	1,287,395,719	1,592,793,083	3,129,079,663
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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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.

Ohio Administrative Code 3901-1-67, *Alternative derivative and reserve accounting practices*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. The Company elected to adopt this practice effective January 1, 2021. In accordance with the practice, the Company has included unrealized and realized capital gains (losses) associated with these derivative instruments in net investment income. Only unrealized capital gains (losses) included in net investment income had an impact on the statutory net income.

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	(1,951,568)	2,760,751
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products		86	4	3	4,027,155
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)		xxx	xxx	<u>(5,978,723)</u>	<u>2,760,751</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	355,604,794	363,053,519
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)		xxx	xxx	<u>355,604,794</u>	<u>363,053,519</u>

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 2021.

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.

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2021, 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 period ended June 30, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2021:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	1,506,303
2. 12 Months or Longer	169,188
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	139,766,362
2. 12 Months or Longer	68,497,037

- (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 \$151.6 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	98,114,307	—	98,114,307

* 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	(71,990,949)	—	(71,990,949)

* 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.
- R. Reporting Entity's Share of Cash Pool by Asset type. 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 \$440.0 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	5,964,099	5,964,099	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,204,530	16,204,530	—
(d) Excess Stock	2,130,471	2,130,471	—
(e) Aggregate Total (a+b+c+d)	24,299,100	24,299,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	440,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	11,899,211	11,899,211	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	21,175,200	21,175,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	485,000,000	XXX	XXX

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	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	5,964,099	5,964,099	—	—	—	—
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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	614,758,809	565,026,984	369,094,918
2. Current Year General Account Total Collateral Pledged	614,758,809	565,026,984	369,094,918
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	660,191,571	616,218,029	342,585,053

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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	651,340,646	608,974,673	433,084,443
2. Current Year General Account Maximum Collateral Pledged	651,340,646	608,974,673	433,084,443
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	729,128,574	681,155,513	517,288,758

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	369,094,918	369,094,918	—	366,436,518
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	369,094,918	369,094,918	—	366,436,518
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	342,585,053	342,585,053	—	339,185,765
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	342,585,053	342,585,053	—	339,185,765

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	433,084,443	433,084,443	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	433,084,443	433,084,443	—

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. Debt	No
2. Funding Agreements	No
3. Other	No

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2021

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	—	795,372	—	—	795,372
Bonds: Exchange traded funds	9,485,965	—	—	—	9,485,965
Bonds: Affiliates	—	15,029,191	—	—	15,029,191
Common stock: Unaffiliated	112,016,575	—	—	9,587,277	121,603,852
Derivative assets: Options, purchased	—	—	97,781,745	—	97,781,745
Derivative assets: Stock warrants	—	332,566	—	—	332,566
Total assets at fair value	121,502,540	16,157,129	97,781,745	9,587,277	245,028,691

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	—	—	(71,990,955)	—	(71,990,955)
Total liabilities at fair value	—	—	(71,990,955)	—	(71,990,955)

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 06/30/2021

Description	Beginning Balance at 04/01/2021	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 06/30/2021
a. Assets										
Derivative assets: Options purchased	111,321,961	—	—	(6,097,334)	(8,668,188)	9,004,673	—	—	(7,779,367)	97,781,745
Total Assets	111,321,961	—	—	(6,097,334)	(8,668,188)	9,004,673	—	—	(7,779,367)	97,781,745

Description	Beginning Balance at 04/01/2021	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 06/30/2021
b. Liabilities										
Derivative liabilities: Options, written	(85,694,230)	—	—	10,805,928	8,782,260	—	(5,918,732)	—	33,819	(71,990,955)
Total Liabilities	(85,694,230)	—	—	10,805,928	8,782,260	—	(5,918,732)	—	33,819	(71,990,955)

Quarter Ended at 03/31/2021

Description	Beginning Balance at 01/01/2021	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 03/31/2021
a. Assets										
Derivative assets: Options, purchased	113,994,085	—	—	(6,622,858)	(2,287,314)	10,915,312	—	—	(4,677,264)	111,321,961
Total Assets	113,994,085	—	—	(6,622,858)	(2,287,314)	10,915,312	—	—	(4,677,264)	111,321,961

Description	Beginning Balance at 01/01/2021	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 03/31/2021
b. Liabilities										
Derivative liabilities: Options, written	(91,859,839)	—	—	8,096,151	5,887,894	—	(7,818,436)	—	—	(85,694,230)
Total Liabilities	(91,859,839)	—	—	8,096,151	5,887,894	—	(7,818,436)	—	—	(85,694,230)

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

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

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

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

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

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

B. Not applicable.

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,344,643,958	3,934,950,761	39,807,292	4,279,910,493	24,926,173	—	—
Common stock: Unaffiliated**	145,905,752	145,905,752	136,318,475	—	—	9,587,277	—
Preferred stock	33,163,494	29,676,833	—	33,163,494	—	—	—
Mortgage loans	669,856,249	615,239,396	—	—	669,856,249	—	—
Cash, cash equivalents, & short-term investments	91,919,151	91,920,081	91,919,151	—	—	—	—
Other invested assets: Surplus notes	61,067,840	46,283,420	—	61,067,840	—	—	—
Securities lending reinvested collateral assets	48,115,326	48,115,326	48,115,326	—	—	—	—
Derivative assets	98,114,311	98,114,311	—	332,566	97,781,745	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(456,257,699)	(441,264,624)	—	—	(456,257,699)	—	—
Fixed-indexed annuity contracts	(1,268,489,314)	(1,275,840,733)	—	—	(1,268,489,314)	—	—
Derivative liabilities	(71,990,955)	(71,990,955)	—	—	(71,990,955)	—	—
Cash collateral payable	(12,260,000)	(12,260,000)	—	(12,260,000)	—	—	—
Securities lending liability	(151,633,560)	(151,633,560)	—	(151,633,560)	—	—	—

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

Cash Collateral Payable

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

Securities Lending Liability

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$14.97. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

- C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak 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 continues to evolve. 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 mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF JUNE 30, 2021 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 JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/30/2019

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES..
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES..
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES..
Touchstone Securities, Inc.	Cincinnati, Ohio				YES..
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES..

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 14,467,848	\$ 15,029,191
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 599,974	\$ 650,325
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 94,483,813	\$ 95,307,968
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 109,551,635	\$ 110,987,484
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$,191,629,868

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 14,467,848	\$ 15,029,191
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 599,974	\$ 650,325
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 94,483,813	\$ 95,307,968
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 109,551,635	\$ 110,987,484
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 151,608,084
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 151,588,537
16.3 Total payable for securities lending reported on the liability page.	\$ 151,633,560

**STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES**

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	605,618,973
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
	9,620,422
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)	\$
	615,239,395
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	1	Direct Business Only					7 Deposit-Type Contracts
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	1,488,029	.122,968	0		1,610,997	0
2. Alaska	AK	L	220,419	0	0		220,419	0
3. Arizona	AZ	L	5,420,293	.291,704	.195		5,712,192	0
4. Arkansas	AR	L	1,592,020	1,346,758	0		2,938,778	0
5. California	CA	L	20,529,439	9,156,557	.5,256		29,691,252	0
6. Colorado	CO	L	11,514,719	1,309,972	.119		12,824,810	270,000
7. Connecticut	CT	L	4,532,099	1,082,765	1,060		5,615,924	103,540
8. Delaware	DE	L	446,457	.9,455	0		.455,912	0
9. District of Columbia	DC	L	579,880	.426,181	0		1,006,061	0
10. Florida	FL	L	12,828,367	5,328,553	4,685		18,161,605	0
11. Georgia	GA	L	5,905,988	1,657,670	696		7,564,354	0
12. Hawaii	HI	L	4,827,520	.574,629	.877		5,403,026	0
13. Idaho	ID	L	1,924,289	.280,395	0		2,204,684	0
14. Illinois	IL	L	7,257,216	682,617	5,422		7,945,255	0
15. Indiana	IN	L	4,919,987	.415,792	9,316		5,345,095	1,426,000
16. Iowa	IA	L	1,237,589	.45,576	.8,252		1,291,417	0
17. Kansas	KS	L	3,643,419	.329,654	693		3,973,766	0
18. Kentucky	KY	L	1,342,540	1,069,605	694		2,412,839	0
19. Louisiana	LA	L	1,372,952	1,304,015	1,755		2,678,722	667,401
20. Maine	ME	L	530,963	.6,898	.149		.538,010	0
21. Maryland	MD	L	7,032,542	4,654,860	0		11,687,402	0
22. Massachusetts	MA	L	4,001,088	1,322,810	3,004		5,326,902	3,768,000
23. Michigan	MI	L	5,463,572	.282,897	18,493		5,764,962	0
24. Minnesota	MN	L	3,120,155	.816,006	.30,707		3,966,868	0
25. Mississippi	MS	L	484,424	1,023,772	0		1,508,196	0
26. Missouri	MO	L	13,486,947	643,442	0		14,130,389	0
27. Montana	MT	L	547,410	.80,654	0		.628,064	0
28. Nebraska	NE	L	1,384,830	.734,846	1,616		2,121,292	0
29. Nevada	NV	L	1,440,390	.582,592	0		2,022,982	0
30. New Hampshire	NH	L	1,598,838	2,331,967	1,744		3,932,549	0
31. New Jersey	NJ	L	5,709,680	2,188,877	2,429		7,900,986	0
32. New Mexico	NM	L	1,758,730	.114,878	0		1,873,608	0
33. New York	NY	N	577,541	.122,359	0		.699,900	0
34. North Carolina	NC	L	6,183,253	.551,911	.85		6,735,249	0
35. North Dakota	ND	L	459,531	.417,637	0		.877,168	0
36. Ohio	OH	L	10,251,773	.628,478	2,903		10,883,154	954,908,100
37. Oklahoma	OK	L	1,332,567	.223,420	0		1,555,987	0
38. Oregon	OR	L	1,304,236	.501,133	0		1,805,369	0
39. Pennsylvania	PA	L	13,453,859	2,376,424	.5,330		15,835,613	0
40. Rhode Island	RI	L	642,775	.238,135	883		.881,793	1,750,000
41. South Carolina	SC	L	2,116,487	.500,011	0		2,616,498	0
42. South Dakota	SD	L	415,126	.155,026	0		.570,152	0
43. Tennessee	TN	L	3,228,078	.765,147	.651		3,993,876	0
44. Texas	TX	L	21,922,322	4,358,772	.589		26,281,683	(233,706)
45. Utah	UT	L	3,752,194	1,088,212	0		4,840,406	0
46. Vermont	VT	L	1,046,523	.483,221	0		1,529,744	0
47. Virginia	VA	L	8,898,218	1,892,152	10,664		10,801,034	0
48. Washington	WA	L	6,274,678	2,044,135	0		8,318,813	0
49. West Virginia	WV	L	1,068,836	.144,553	.944		1,214,333	0
50. Wisconsin	WI	L	3,074,695	.807,653	.5,127		3,887,475	0
51. Wyoming	WY	L	292,050	.268,612	0		.560,662	0
52. American Samoa	AS	N	1,008	0	0		1,008	0
53. Guam	GU	N	49,150	0	0		49,150	0
54. Puerto Rico	PR	N	50,692	0	0		50,692	0
55. U.S. Virgin Islands	VI	N	6,443	0	0		6,443	0
56. Northern Mariana Islands	MP	N	9,147	0	0		.9,147	0
57. Canada	CAN	N	0	0	0		0	0
58. Aggregate Other Aliens	OT	XXX	235,084	1,450	.225	.0	236,759	0
59. Subtotal		XXX	224,789,057	57,787,806	124,563	.0	282,701,426	962,659,335
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	41,151,025	.5,366	0		41,156,391	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	.878,567	0	0		.878,567	0
94. Aggregate or other amounts not allocable by State		XXX	.0	0	0	.0	0	0
95. Totals (Direct Business)		XXX	266,818,649	57,793,172	.124,563	.0	324,736,384	962,659,335
96. Plus Reinsurance Assumed		XXX	.0	0	0		0	0
97. Totals (All Business)		XXX	266,818,649	57,793,172	.124,563	.0	324,736,384	962,659,335
98. Less Reinsurance Ceded		XXX	18,984,573	.204,550	.124,562		.19,313,685	0
99. Totals (All Business) less Reinsurance Ceded		XXX	247,834,076	57,588,622	1	0	305,422,699	962,659,335
DETAILS OF WRITE-INS								
58001. ZZZ - Other Alien		XXX	235,084	1,450	.225		236,759	
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	235,084	1,450	.225	0	236,759	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	.0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

		<u>NAIC#</u>	<u>TIN#</u>
PARENT	- WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY	- WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY	- WESTAD LEASING LLC, OH (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, OH (NON-INSURER)		43-2081325
SUBSIDIARY	- WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY	- EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY	- FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.1.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.48.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	.36.26	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd.	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.25	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.21.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.14.66	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	.N/A.	WS OEH LLC	Ownership.	.37.00	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.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	85-1988953				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-5583932				Crabtree Common Apt. Investors Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72.52	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.74.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc.	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1940567				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.33.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	.16.88	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	.26.22	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.98	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056			Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	43.140	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		Integrity Life Insurance Co	Ownership.	4.330	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206044			Fort Washington Capital Partners, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	.00003	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		Integrity Life Insurance Co	Ownership.	19.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00001	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	9.670	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00002	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership.	25.230	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership.	99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	98-1227949							Fort Washington Global Alpha Domestic Fund					
.0836	Western-Southern Group	.00000	31-1702203							Fort Washington Global Alpha Master Fund LP	Ownership.	99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203							Fort Washington High Yield Invt LLC	LP				
.0836	Western-Southern Group	.00000	31-1702203							Columbus Life Insurance Co	Ownership.	31.420	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203							Integrity Life Insurance Co	Ownership.	5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203							National Integrity Life Insurance Co	Ownership.	5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203							Fort Washington High Yield Invt LLC	Ownership.	1.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203							Fort Washington High Yield Invt LLC	Ownership.	40.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-0116330							Fort Washington High Yield Invt LLC II	Ownership.	25.900	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1301863							Fort Washington High Yield Invt LLC II	Western & Southern Investment Holdings LLC				
.0836	Western-Southern Group	.00000	52-2206041							Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206041							Fort Washington PE Invest II LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947							Fort Washington PE Invest II LP	Ownership.	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947							Fort Washington PE Invest III LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796							Fort Washington PE Invest III LP	Ownership.	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796							Fort Washington PE Invest IV LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716							Fort Washington PE Invest IV LP	Ownership.	38.320	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716							Fort Washington PE Invest IX	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716							FIPEI IX GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824							Fort Washington PE Invest IX	Ownership.	9.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824							FIPEI IX GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1997777							Fort Washington PE Invest IX-B	Ownership.	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842							Fort Washington PE Invest IX-B	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842							Fort Washington PE Invest IX-K	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842							Fort Washington PE Invest V LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680							Fort Washington PE Invest V LP	Ownership.	45.790	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680							FIPEI VI GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348							Fort Washington PE Invest VI LP	Ownership.	35.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348							FIPEI VII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044							Fort Washington PE Invest VII LP	Ownership.	30.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044							FIPEI VIII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436							Fort Washington PE Invest VIII	Ownership.	4.150	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436							FIPEI VIII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1005851							Fort Washington PE Invest X	Ownership.	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433							FIPEI X GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433							Fort Washington PE Invest X-B	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1036934							FIPEI X GP, LLC	Ownership.	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098							Fort Washington PE Invest X-S	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098							FIPEI X GP, LLC	Ownership.	87.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156							Fort Washington PE Invest V LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156							FIPEI V GP, LLC	Ownership.	89.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629							Fort Washington PE Invest V LP	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629							FIPEI V GP, LLC	Ownership.	6.700	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629							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 Invest VII LP	Ownership.	5.410	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3806629							FIPEI 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.	Ownership.	15.170	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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	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.. N/A	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.. N/A	FIPEO III GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	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.. N/A	FIPEO III-B 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.. N/A	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.. N/A	FIPEO 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.. N/A	FIPEO IV-B 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.. N/A	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.. N/A	FIPEO IV-K GP, LLC		Ownership	0.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC	..CO.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1698272			FIPEI IX GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073669			FIPEI VI GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806561			FIPEO III GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC	..TN.. N/A	WIS 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.. N/A	WIS 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.. N/A	Summerbrooke Holdings LLC		Ownership	52.920	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC	..OH.. N/A	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.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	Galleria Investor Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP	..TX.. N/A	YT Crossing Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC	..IN.. N/A	Prairie Lakes Holdings, LLC		Ownership	62.720	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.	..OH.. N/A	Western-Southern Life Assurance Co		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	74780	86-0214103			Integrity Life Insurance Co	..OH.. N/A	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.. N/A	The Western & Southern Life Insurance Co		Ownership	49.500	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-4171986			Kissimme Investor Holdings, LLC	..FL.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-4737222			LaCentra Apts. Investor Holdings, LLC	..TX.. N/A	The Western & Southern Life Insurance Co		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	74.250	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3004899			Lenox Zionsville Inv. Holdings, LLC	..IN.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC	..OH.. N/A	The Western & Southern Life Insurance Co		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC	..MD.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC	..OH.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings	..OH.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC	..VA.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC	..AZ.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC	..TX.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC	..TN.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC	..FL.. N/A	WSLR Holdings LLC		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC	..TN.. N/A	WIS 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.. N/A	Integrity Life Insurance Co		Ownership	100.000	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
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.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		.IN.	.N/A.	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1024113			North Braeswood Meritige Holdings LLC		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co	Ownership	22.34	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.75	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.99	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership	52.92	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Laftronera Holdings LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	62.72	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	65242			The Lafayette Life Insurance Co		.OH.	.RE.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	70483			The Western & Southern Life Insurance Co		.OH.	.IA.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.	.OH.	.N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.	.NE.	.N/A.	IFS Financial Services, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.	Tri-State Ventures II, LLC		Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.	Tri-State Ventures, LLC		Ownership.	0.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC	.OH.	.N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	.OH.	.N/A.	Fort Washington Investment Advisors, Inc.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.	Integrity Life Insurance Co.		Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.	National Integrity Life Insurance Co.		Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.	The Lafayette Life Insurance Co.		Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC	.FL.	.N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC	.MO.	.N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace	.OH.	.N/A.	WS Real Estate Holdings LLC		Ownership.	99.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC	.AL.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC		Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.	.OH.	.N/A.	Western-Southern Life Assurance Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	Y.	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.	.OH.	.N/A.	Western-Southern Life Assurance Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	.NV.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.	.OH.	.UDP.	Western & Southern Mutual Holding Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co.	.OH.	.UJP.	Western & Southern Mutual Holding Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	92622	31-1000236		Western-Southern Life Assurance Co.	.OH.	.IA.	The Western & Southern Life Insurance Co.		Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC	.CT.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC	.OH.	.N/A.	2017 Houston Trust Agreement		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	.KY.	.N/A.	WS Real Estate Holdings LLC		Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	.OH.	.N/A.	WS Real Estate Holdings LLC		Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS County Place GP LLC	.GA.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co.		Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC	.KY.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH.	.N/A.	WSLR Holdings LLC		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC		Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

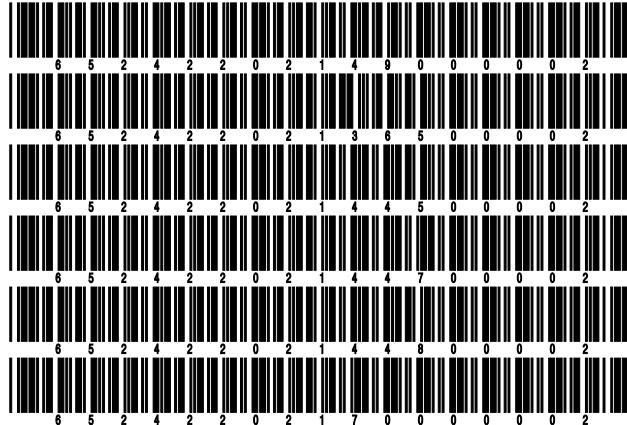
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2021 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	269,698	385,248
2597. Summary of remaining write-ins for Line 25 from overflow page	269,698	385,248

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	612,405,590	551,868,062
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	21,750,000	83,010,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals	18,916,208	22,472,472
7. Deduct amounts received on disposals		
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)	615,239,382	612,405,590
12. Total valuation allowance	615,239,382	612,405,590
13. Subtotal (Line 11 plus Line 12)	615,239,382	612,405,590
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	615,239,382	612,405,590

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	414,480,034	380,369,894
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	50,000,000
2.2 Additional investment made after acquisition	14,275,392	40,143,673
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	8,229	15,413
5. Unrealized valuation increase (decrease)	(1,091,192)	(9,488,387)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	11,674,001	39,561,675
8. Deduct amortization of premium and depreciation	65,909	126,587
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	6,872,299
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	415,932,553	414,480,034
12. Deduct total nonadmitted amounts	7,175,283	
13. Statement value at end of current period (Line 11 minus Line 12)	408,757,270	414,480,034

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,957,142,570	3,915,915,688
2. Cost of bonds and stocks acquired	485,744,273	824,474,603
3. Accrual of discount	1,439,686	4,316,820
4. Unrealized valuation increase (decrease)	11,336,151	(2,778,846)
5. Total gain (loss) on disposals	16,024,435	4,541,850
6. Deduct consideration for bonds and stocks disposed of	358,167,655	772,781,486
7. Deduct amortization of premium	5,741,404	9,783,832
8. Total foreign exchange change in book/adjusted carrying value	310,454	0
9. Deduct current year's other than temporary impairment recognized	0	9,694,761
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,095,201	2,932,533
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	4,111,183,711	3,957,142,570
12. Deduct total nonadmitted amounts	650,325	599,975
13. Statement value at end of current period (Line 11 minus Line 12)	4,110,533,386	3,956,542,595

STATEMENT AS OF JUNE 30, 2021 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)	1,832,344,531	175,217,751	154,243,284	25,123,918	1,832,344,531	1,878,442,916		1,872,131,159
2. NAIC 2 (a)	1,684,679,387	407,698,928	354,424,222	(35,372,930)	1,684,679,387	1,702,581,163		1,589,087,512
3. NAIC 3 (a)	234,296,136	25,017,070	19,988,097	10,988,182	234,296,136	250,313,291		198,151,262
4. NAIC 4 (a)	122,892,003	1,057,062	4,955,003	(60,917)	122,892,003	118,933,145		114,049,947
5. NAIC 5 (a)	37,752,776	332,100	5,186,323	(372,421)	37,752,776	32,526,132		49,455,500
6. NAIC 6 (a)	18,352,181	0	57,489	(2,300,303)	18,352,181	15,994,389		17,650,490
7. Total Bonds	3,930,317,014	609,322,911	538,854,418	(1,994,471)	3,930,317,014	3,998,791,036	0	3,840,525,870
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		
9. NAIC 2	19,676,833	0	0	0	19,676,833	19,676,833		29,676,833
10. NAIC 3	10,000,000	0	0	0	10,000,000	10,000,000		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	29,676,833	0	0	0	29,676,833	29,676,833	0	29,676,833
15. Total Bonds and Preferred Stock	3,959,993,847	609,322,911	538,854,418	(1,994,471)	3,959,993,847	4,028,467,869	0	3,870,202,703

(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 \$63,840,273 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	21,587,431	XXX	21,587,431	3,400	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,391,825	3,176,533
2. Cost of short-term investments acquired	24,035,759	47,620,873
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	3,153
6. Deduct consideration received on disposals	8,840,153	44,408,734
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) .....	.21,587,431	6,391,825
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,587,431	6,391,825

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)	22,311,144
2. Cost Paid/(Consideration Received) on additions	6,295,104
3. Unrealized Valuation increase/(decrease)	3,758,103
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	6,181,887
6. Considerations received/(paid) on terminations	12,422,812
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	26,123,426
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	26,123,426

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 plus	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	26,123,356
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).....	26,123,356
4. Part D, Section 1, Column 6	98,114,311
5. Part D, Section 1, Column 7	(71,990,955)
6. Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7. Part A, Section 1, Column 16	26,123,356
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	26,123,356
10. Part D, Section 1, Column 9	98,114,311
11. Part D, Section 1, Column 10	(71,990,955)
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 12	0
16. Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	44,968,962	84,630,401
2. Cost of cash equivalents acquired	997,304,023	3,011,664,930
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	223	2,206
6. Deduct consideration received on disposals	965,229,011	3,051,328,575
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)	77,044,197	44,968,962
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	77,044,197	44,968,962

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	State						
LL-2101	Waxahachie	TX		04/15/2021	3.440	5,750,000	0	8,710,000
LL-2102	Waxahachie	TX		04/15/2021	3.440	1,250,000	0	2,120,000
LL-2103	Oklahoma City	OK		06/04/2021	3.650	14,750,000	0	21,050,000
0599999. Mortgages in good standing - Commercial mortgages-all other						21,750,000	0	31,880,000
0899999. Total Mortgages in good standing						21,750,000	0	31,880,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						21,750,000	0	31,880,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
LL-0909	Leesburg	FL		12/10/2009	04/02/2021	607,810	0	0	0	0	0	0	577,996	577,996	0	0	0
LL-0910	Mineola	FL		12/10/2009	04/02/2021	572,057	0	0	0	0	0	0	543,997	543,997	0	0	0
LL-1007	Waxahachie	TX		02/14/2011	04/15/2021	3,948,140	0	0	0	0	0	0	3,913,211	3,913,211	0	0	0
LL-1101	Miamisburg	OH		04/05/2011	04/01/2021	1,599,915	0	0	0	0	0	0	1,536,583	1,536,583	0	0	0
0199999. Mortgages closed by repayment						6,727,922	0	0	0	0	0	0	6,571,787	6,571,787	0	0	0
LL-0206	Grandville	MI		11/26/2002		203,549	0	0	0	0	0	0	0	0	22,292	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		337,665	0	0	0	0	0	0	0	0	70,056	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,474,684	0	0	0	0	0	0	0	0	78,633	0	0
LL-0503	West Chester	OH		04/12/2005		408,678	0	0	0	0	0	0	0	0	20,788	0	0
LL-0509	Round Rock	TX		11/09/2005		521,449	0	0	0	0	0	0	0	0	23,078	0	0
LL-0515	St. Paul	MN		07/17/2006		151,833	0	0	0	0	0	0	0	0	57,077	0	0
LL-0517	Nashville	TN		06/26/2006		372,354	0	0	0	0	0	0	0	0	11,661	0	0
LL-0608	Sun City	FL		09/22/2006		411,683	0	0	0	0	0	0	0	0	12,266	0	0
LL-0618	Golden	CO		02/14/2007		1,343,627	0	0	0	0	0	0	0	0	21,028	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,820,259	0	0	0	0	0	0	0	0	27,421	0	0
LL-0706	Champaign	IL		07/10/2007		2,411,848	0	0	0	0	0	0	0	0	32,084	0	0
LL-0710	Concord	NC		03/12/2008		745,735	0	0	0	0	0	0	0	0	75,815	0	0
LL-0715	Colfax	NC		06/19/2008		902,793	0	0	0	0	0	0	0	0	82,481	0	0
LL-0804	Indianapolis	IN		04/23/2008		324,270	0	0	0	0	0	0	0	0	65,755	0	0
LL-0805	Nicholasville	KY		06/25/2008		560,392	0	0	0	0	0	0	0	0	13,444	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,124,452	0	0	0	0	0	0	0	0	29,627	0	0
LL-0807	Springfield	IL		11/25/2008		2,860,013	0	0	0	0	0	0	0	0	35,406	0	0
LL-0812	Gastonia	NC		11/17/2008		279,072	0	0	0	0	0	0	0	0	6,805	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
LL-0902	Beckley	WV		03/08/2010		686,992	0	0	0	0	0	0	0	10,102	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,670,146	0	0	0	0	0	0	0	38,249	0	0	0
LL-0905	Memphis	TN		07/29/2009		695,113	0	0	0	0	0	0	0	42,925	0	0	0
LL-0907	Orlando	FL		09/03/2009		328,639	0	0	0	0	0	0	0	13,517	0	0	0
LL-0908	Houston	TX		10/01/2009		2,128,775	0	0	0	0	0	0	0	45,482	0	0	0
LL-0909	Leesburg	FL		12/10/2009		607,810	0	0	0	0	0	0	0	7,521	0	0	0
LL-0910	Mimneola	FL		12/10/2009		572,057	0	0	0	0	0	0	0	7,079	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,040,486	0	0	0	0	0	0	0	43,691	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,563,602	0	0	0	0	0	0	0	16,457	0	0	0
LL-1002	Ashland	KY		06/30/2010		685,560	0	0	0	0	0	0	0	32,821	0	0	0
LL-1003	Independence	MO		08/12/2010		2,134,907	0	0	0	0	0	0	0	98,832	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		960,748	0	0	0	0	0	0	0	41,861	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		3,948,140	0	0	0	0	0	0	0	8,794	0	0	0
LL-1206	Orlando	FL		09/27/2012		6,912,521	0	0	0	0	0	0	0	107,185	0	0	0
LL-1301	Sandy	UT		05/30/2013		15,784,918	0	0	0	0	0	0	0	113,511	0	0	0
LL-1402	Union City	CA		08/25/2014		37,369,457	0	0	0	0	0	0	0	464,514	0	0	0
LL-1501	Seaside	CA		05/01/2015		10,941,405	0	0	0	0	0	0	0	18,306	0	0	0
LL-1502	Bolingbrook	IL		06/30/2015		17,091,612	0	0	0	0	0	0	0	114,490	0	0	0
LL-1503	Myrtle Beach	SC		07/27/2015		9,723,287	0	0	0	0	0	0	0	51,782	0	0	0
LL-1504	Round Rock	TX		08/07/2015		10,187,997	0	0	0	0	0	0	0	220,865	0	0	0
LL-1505	American Canyon	CA		09/10/2015		19,165,192	0	0	0	0	0	0	0	153,929	0	0	0
LL-1506	Columbus	OH		09/23/2015		11,865,750	0	0	0	0	0	0	0	144,674	0	0	0
LL-1601	Watsonville	CA		01/04/2016		23,540,182	0	0	0	0	0	0	0	503,561	0	0	0
LL-1602	Clarksville	TN		07/01/2016		18,025,448	0	0	0	0	0	0	0	93,708	0	0	0
LL-1603	Largo	FL		09/01/2016		34,848,209	0	0	0	0	0	0	0	154,852	0	0	0
LL-1604	Lafayette	IN		12/22/2016		13,282,636	0	0	0	0	0	0	0	66,420	0	0	0
LL-1701	West Chester	OH		01/30/2017		8,290,968	0	0	0	0	0	0	0	87,583	0	0	0
LL-1702	Kissimmee	FL		03/02/2017		31,091,027	0	0	0	0	0	0	0	195,062	0	0	0
LL-1703	Columbus	OH		06/13/2017		39,858,128	0	0	0	0	0	0	0	167,032	0	0	0
LL-1704	Bolingbrook	IL		07/20/2017		9,124,224	0	0	0	0	0	0	0	56,733	0	0	0
LL-1705	Port Wentworth	GA		12/07/2017		32,523,401	0	0	0	0	0	0	0	185,344	0	0	0
LL-1706	Plain City	OH		06/21/2018		15,922,189	0	0	0	0	0	0	0	148,725	0	0	0
LL-1901	Findlay	OH		01/30/2019		23,151,461	0	0	0	0	0	0	0	196,441	0	0	0
LL-2001	Davenport	FL		02/27/2020		34,342,247	0	0	0	0	0	0	0	160,694	0	0	0
LL-2004	Trenton	OH		11/16/2020		11,250,000	0	0	0	0	0	0	0	88,269	0	0	0
LL-2101	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	9,145	0	0	0
LL-2102	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	1,988	0	0	0
LL-8161	Cotuit	MA		07/10/2001		32,484	0	0	0	0	0	0	0	9,313	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		2,400,331	0	0	0	0	0	0	0	111,794	0	0	0
0299999. Mortgages with partial repayments							472,002,405	0	0	0	0	0	0	4,718,575	0	0	0
0599999 - Totals							478,730,327	0	0	0	0	0	0	6,571,787	11,290,362	0	0

STATEMENT AS OF JUNE 30, 2021 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, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016		0	6,893	0	634,274	1.560
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	26,334	0	562,961	9.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	33,227	0	1,197,236	XXX
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018		0	3,471,010	0	0	3.520
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,751,975	0	0	1.160
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019		0	3,750,000	0	25,000,000	0.000
	Summit Partners III LP	CYAN ISLANDS	CYM	Summit Partners III LP		10/01/2018		0	264,833	0	3,455,851	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	9,237,818	0	28,455,851	XXX
4899999. Total - Unaffiliated								0	9,271,045	0	29,653,087	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	9,271,045	0	29,653,087	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 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	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 Tempo- rary 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	04/15/2021	238,169	0	0	0	0	0	238,169	238,169	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018		49,954	0	0	0	0	0	49,954	49,954	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							288,123	0	0	0	0	0	288,123	288,123	0	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	04/29/2021	852,953	0	0	0	0	0	852,953	852,953	0	0	0	0
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/11/2021	283,305	0	0	0	0	0	283,305	283,305	0	0	0	0
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	04/29/2021	609,074	0	0	0	0	0	609,074	609,074	0	0	0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	04/29/2021	599,724	0	0	0	0	0	599,724	599,724	0	0	0	0
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2021	174,033	0	0	0	0	0	174,033	174,033	0	0	0	0
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	06/28/2021	58,984	0	0	0	0	0	58,984	58,984	0	0	0	0
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	04/30/2021	58,085	0	0	0	0	0	58,085	58,085	0	0	0	0
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/26/2021	32,914	0	0	0	0	0	32,914	32,914	0	0	0	0
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	06/07/2016	05/12/2021	3,077,398	0	0	0	0	0	3,077,398	3,077,398	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,746,471	0	0	0	0	0	5,746,471	5,746,471	0	0	0	0
4899999. Total - Unaffiliated							6,034,594	0	0	0	0	0	6,034,594	6,034,594	0	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y 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						
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							6,034,594	0	0	0	0	0	0	6,034,594	6,034,594	0	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.06/01/2021	Interest Capitalization .....	.695		.695		.0 1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.06/01/2021	Interest Capitalization .....	.55,165		.55,165		.0 1.A
38378N-LV-3	GNR 2013-191 Z 4.056% 11/16/53		.06/01/2021	Interest Capitalization .....	.41,792		.41,792		.0 1.A
38378N-YB-3	GNR 2014-24 KZ 3.990% 01/16/54		.06/01/2021	Interest Capitalization .....	.37,163		.37,163		.0 1.A
912810-SQ-2	U S TREASURY 1.125% 08/15/40		.06/30/2021	BANK of AMERICA SEC .....	.861,098		.1,000,000		.4,227 1.A
91282C-CD-1	US TREASURY N/B 0.125% 05/31/23		.06/30/2021	Various .....	.6,086,841		.6,100,000		.537 1.A FE
91282C-CF-6	US TREASURY N/B 0.750% 05/31/26		.06/21/2021	GOLDMAN SACHS .....	.7,947,058		.8,000,000		.3,504 1.A FE
0599999. Subtotal - Bonds - U.S. Governments					15,029,812		15,234,815		8,268 XXX
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D.	.04/21/2021	MORGAN STANLEY FIXED INC .....		.573,000	.600,000		.8,375 4.B FE
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	.05/03/2021	JEFFERIES & CO .....		.483,375	.500,000		.587 2.C FE
1099999. Subtotal - Bonds - All Other Governments					1,056,375		1,100,000		8,962 XXX
313643-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2021	Interest Capitalization .....	.34,217		.34,217		.0 1.A
31364H-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2021	Interest Capitalization .....	.56,531		.56,531		.0 1.A
31364W-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.06/01/2021	Interest Capitalization .....	.58,856		.58,856		.0 1.A
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		.04/12/2021	BREAN CAPITAL LLC .....	.514,777		.0		.4,191 1.A FE
3137FT-ZS-9	FHMS K110 X1 1.815% 04/25/30		.06/30/2021	BARCLAYS .....	.237,317		.0		.476 1.A FE
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.06/01/2021	Interest Capitalization .....	.11,953		.11,953		.0 1.A
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/15/26		.04/21/2021	BARCLAYS .....	.1,000,000		.1,000,000		.0 1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		.04/21/2021	BARCLAYS .....	.1,000,000		.1,000,000		.0 1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues					2,913,651		2,161,557		4,667 XXX
00091J-AA-6	AB Issue LLC 20211 2021-1 A2 3.734% 07/30/51		.05/05/2021	BANK of AMERICA SEC .....	.800,000		.800,000		.0 2.C FE
00914A-AN-2	AIR LEASE CORP 0.469% 12/15/22		.05/27/2021	WELLS FARGO .....	.6,000,000		.6,000,000		.0 2.B FE
05493H-AA-3	BBCMS 2021-AGW A 1.332% 06/15/36		.06/18/2021	BARCLAYS .....	.22,500,000		.22,500,000		.0 1.A FE
054970-AL-2	BFLD 2019-DPL0 D 1.913% 10/15/34		.04/20/2021	J P MORGAN SEC .....	.447,597		.449,000		.146 1.D FM
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 3.582% 06/15/38		.06/08/2021	BARCLAYS .....	.1,000,000		.1,000,000		.0 1.G FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		.04/29/2021	BANK of AMERICA SEC .....	.360,000		.360,000		.0 4.B FE
173240-BA-1	CGQMT 2015-P1 XA 0.859% 09/15/48		.04/21/2021	WELLS FARGO .....	.925,663		.0		.17,339 1.A FE
17326D-AM-4	Citigro Commer2017P8 tgage SERICL 3.000% 09/15/50		.05/26/2021	BREAN CAPITAL LLC .....	.911,875		.1,000,000		.2,250 4.B FM
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		.06/15/2021	Various .....	.332,100		.328,000		.0 5.A FE
205887-CD-2	CONAGRA FOODS INC 5.300% 11/01/38		.04/12/2021	CREDIT SUISSE FIRST BOSTON .....	.9,888,210		.7,915,000		.189,938 2.C FE
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		.06/03/2021	BARCLAYS .....	.4,979,950		.5,000,000		.0 1.G FE
210371-AF-7	CONSTELLATION ENERGY GRP 7.600% 04/01/32		.05/07/2021	STIFEL NICHOLAS .....	.7,160,300		.5,000,000		.42,222 2.B FE
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		.05/10/2021	Various .....	.697,620		.672,000		.1,093 2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		.05/07/2021	J P MORGAN SEC .....	.306,465		.304,893		.359 2.B FE
38141G-AB-2	GOLDMAN SACHS GROUP INC 3.210% 04/22/42		.04/15/2021	GOLDMAN SACHS .....	.5,000,000		.5,000,000		.0 1.F FE
477600-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		.05/21/2021	BARCLAYS .....	.1,033,153		.965,000		.3,247 2.B FE
536797-AG-8	LITHIA MOTORS INC-CL A 3.875% 06/01/29		.05/19/2021	J P MORGAN SEC HI-YIELD .....	.330,000		.330,000		.0 3.B FE
55354G-AH-3	MSCI INC 4.000% 11/15/29		.06/16/2021	Various .....	.330,881		.316,000		.1,050 3.A FE
55354G-AK-6	MSCI INC 3.625% 09/01/30		.06/07/2021	Various .....	.127,890		.126,000		.1,239 3.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		.05/24/2021	MORGAN STANLEY HI-YLD .....	.588,360		.564,000		.2,445 3.A FE
59980X-AA-6	MCMLT 2018-3 MC 3.250% 08/25/58		.06/08/2021	ROBERT W. BAIRD .....	.7,772,761		.7,429,162		.6,036 3.B FM
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.04/06/2021	J P MORGAN SEC .....	.327,255		.244,000		.5,949 2.C FE
651280-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		.04/21/2021	BARCLAYS .....	.513,368		.460,000		.7,438 3.A FE
665501-AM-4	NORTHERN NAT GAS 3.400% 10/16/51		.04/07/2021	MIZUHO SECURITIES USA INC .....	.9,911,600		.10,000,000		.0 1.F FE
707567-AE-3	PENN MUTUAL LIFE INS CO 3.800% 04/29/61		.04/22/2021	J P MORGAN SEC .....	.5,000,000		.5,000,000		.0 1.F FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		.06/17/2021	Various .....	.316,062		.321,000		.1,780 4.A FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		.06/09/2021	CITIGROUP GLOBAL MKTS .....	.1,300,000		.1,300,000		.0 1.G FE
848590-AA-5	SPIRE MISSOURI INC 3.300% 06/01/51		.05/13/2021	J P MORGAN SEC .....	.9,971,500		.10,000,000		.0 1.F FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		.05/18/2021	Tax Free Exchange .....	.2,009,482		.1,775,000		.0 2.C FE
87264A-BX-2	T-MOBILE USA INC 2.250% 11/15/31		.05/18/2021	Tax Free Exchange .....	.4,999,537		.5,000,000		.0 2.C FE
87264A-BY-0	T-MOBILE USA INC 3.600% 11/15/60		.05/18/2021	Tax Free Exchange .....	.4,648,701		.5,000,000		.0 2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		.04/28/2021	PRIVATE PLACEMENT .....	.500,338		.500,338		.0 1.E PL
89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58		.04/28/2021	BMO CAPITAL MARKETS CORP .....	.864,277		.845,000		.2,553 3.B FE
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		.04/27/2021	Tax Free Exchange .....	.414,784		.406,000		.0 2.A FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375% 05/01/29		.05/06/2021	Various .....	.8,921,991		.8,905,000		.0 3.B FE
95002X-BH-7	WFCM 2020-C57 XA 2.231% 08/15/53		.06/30/2021	BARCLAYS .....	.5,365,078		.0		.2,221 1.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		.05/26/2021	BANK OF AMERICA SEC	.10,362,500		10,000,000	.157,361	3.B FE
01626P-AP-1	ALIMENTATION COUCHE-TARD 3.433% 05/13/41	A.	.05/10/2021	RBC/DAIN	15,000,000		15,000,000	.0	2.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.05/21/2021	JEFFERIES & CO	284,900		.280,000	.1,470	3.B FE
00037L-AG-5	ABBSL 2021-2A C 2.290% 04/15/34	D.	.04/01/2021	J P MORGAN SEC	500,000		.500,000	.0	1.F FE
00037L-AJ-9	ABBSL 2021-2A D 3.540% 04/15/34	D.	.04/01/2021	J P MORGAN SEC	500,000		.500,000	.0	2.C FE
05875J-AN-9	BALLY 2019-1A BR 2.090% 07/15/32	D.	.06/09/2021	CITIGROUP GLOBAL MKTS	750,000		.750,000	.0	1.F Z
066716-AB-7	BNQ CEN TUNISIA INT BOND SOVEREIGN 8.250% 09/19/27	D.	.05/20/2021	BANK OF AMERICA SEC	168,000		.175,000	.2,607	4.C FE
07134Q-AG-1	Battalion CLO LT202018A 2020-18A C 3.040% 10/15/32	D.	.05/26/2021	ROBERT W. BAIRD	1,006,100		.1,000,000	.3,624	1.F FE
12565W-AC-5	CK HUTCHISON INTNTL 21 3.125% 04/15/41	D.	.04/12/2021	CITIGROUP GLOBAL MKTS	4,917,300		.5,000,000	.0	1.F FE
151200-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D.	.04/20/2021	MORGAN STANLEY FIXED INC	766,535		.770,000	.8,288	3.C FE
232806-B*-9	INFINEON TECH PP 3.270% 06/16/33	C.	.06/03/2021	PRIVATE PLACEMENT	9,000,000		.9,000,000	.0	2.C FE
29003B-AL-5	ELM15 2020-2A AR 1.334% 10/20/34	D.	.06/17/2021	RBC/DAIN	20,000,000		.20,000,000	.0	1.A Z
69290L-AZ-2	PFP 2021-7 C 1.732% 04/14/38	D.	.04/20/2021	GOLDMAN SACHS	1,120,781		.1,125,000	.276	1.G FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	.05/06/2021	Various	566,368		.567,000	.0	3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,499,282	180,482,393	460,931	XXX
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		.04/05/2021	Tax Free Exchange		1,000,000	1,000,000	.27,708	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						1,000,000	1,000,000	.27,708	XXX
8399997. Total - Bonds - Part 3						211,499,120	199,978,765	510,536	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						211,499,120	199,978,765	510,536	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
053015-10-3	AUTOMATIC DATA PROCESSING INC		.06/28/2021	INSTINET	.1,394,000	273,892		.0	
165167-73-5	CHESAPEAKE ENERGY COMMON		.04/01/2021	Taxable Exchange	.1,525,000	.65,270		.0	
35137L-10-5	FOX CORP		.05/28/2021	INSTINET	.7,547,000	282,605		.0	
68389X-10-5	ORACLE CORP		.04/30/2021	INSTINET	.3,564,000	.269,952		.0	
704326-10-7	PAYCHEX INC		.06/28/2021	INSTINET	.4,372,000	.446,519		.0	
87612E-10-6	TARGET CORP		.04/30/2021	INSTINET	.744,000	.154,675		.0	
88579Y-10-1	3M CO		.05/28/2021	INSTINET	.2,244,000	.457,415		.0	
918204-10-8	VF CORP		.05/28/2021	INSTINET	.5,299,000	.439,050		.0	
963320-10-6	WHIRLPOOL CORP		.04/30/2021	INSTINET	.651,000	.153,968		.0	
G4289T-11-1	HARBOUR ENERGY PLC COMMON	B.	.06/25/2021	Tax Free Exchange	.130,651,000	.810,036		.0	
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B.	.05/07/2021	Taxable Exchange	.2,613,030,000	.810,039		.0	
G6610J-20-9	NOBLE HOLDINGS CORP COMMON	C.	.04/01/2021	Taxable Exchange	.1,523,700	.26,055		.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,189,476	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		.04/28/2021	PRIVATE PLACEMENT	.749,000	.74,900		.0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						74,900	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,264,376	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,264,376	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,264,376	XXX	0	XXX
9999999 - Totals						215,763,496	XXX	510,536	XXX

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STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		04/01/2021	Paydown		10,092		10,303		10,097		0	(5)	0	(5)	0	0	0	0	0	0	114	
.38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		06/01/2021	Paydown		4,741		4,741		5,287		0	(127)	0	0	0	0	0	0	0	0	5/16/2051	
.38376G-ID-8	GNR 2010-122 IO 0.241% 02/16/44		06/01/2021	Paydown						766		0	0	0	0	0	0	0	0	0	0	31	
.38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		06/01/2021	Paydown		316,165		316,165		313,794		315,226	0	939	0	0	0	0	0	0	0	0	04/20/2039
.38377V-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2021	Paydown		257,004		257,004		268,047		257,008	0	(4)	0	0	0	0	0	0	0	0	4,423
.38378B-RJ-0	GNR 2012-35 B 4.289% 11/16/43		06/01/2021	Paydown		68,123		68,123		77,538		75,168	0	(7,045)	0	0	0	0	0	0	0	0	2,001
.38379U-NF-9	GNR 2016-45 IO 0.893% 02/16/58		06/01/2021	Paydown		0		0		17,414		15,673	0	(15,673)	0	0	0	0	0	0	0	0	2,396
.690353-5A-1	DFC AGENCY DEBENTURES 0.050% 05/15/24		05/15/2021	Redemption 100,0000		100,000		100,000		100,000		0	0	0	0	0	100,000	0	0	0	0	56	
.690353-C9-6	DFC 0.020% 01/15/30		04/15/2021	Redemption 100,0000		111,321		111,321		111,321		0	0	0	0	0	111,321	0	0	0	0	66	
.90376P-AB-7	INT DEV FIN CORP 0.050% 04/20/35		04/20/2021	MORGAN STANLEY FIXED INC		26,460		26,460		26,460		0	0	0	0	0	26,460	0	0	0	0	16	
.91282C-BL-4	US TREASURY N/B 1.125% 02/15/31		06/10/2021			4,864,238		5,000,000		4,779,122		0	0	4,382	0	4,382	0	4,783,504	0	80,734	80,734	18,025	
.91282C-BQ-3	US TREASURY N/B 0.500% 02/28/26		06/11/2021	GOLDMAN SACHS		4,956,819		5,000,000		4,918,181		0	0	3,365	0	3,365	0	4,921,546	0	35,273	35,273	7,201	
0599999. Subtotal - Bonds - U.S. Governments						10,714,963		10,893,906		10,628,233		915,821	0	(14,168)	0	(14,168)	0	10,598,956	0	116,007	116,007	40,314	
.03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D.	04/21/2021	JEFFERIES & CO		583,500		600,000		565,200		0	0	115	0	115	0	565,315	0	18,185	18,185	6,560	
.03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/31	D.	05/05/2021	BARCLAYS LONDON		185,000		200,000		191,000		0	0	(1)	0	(1)	0	190,999	0	(5,999)	(5,999)	3,375	
.918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D.	05/20/2021	Various		639,281		600,000		638,250		0	0	(1,804)	0	(1,804)	0	636,446	0	2,835	2,835	6,789	
1099999. Subtotal - Bonds - All Other Governments						1,407,781		1,400,000		1,394,450		0	0	(1,690)	0	(1,690)	0	1,392,760	0	15,021	15,021	16,724	
.19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		06/01/2021	Redemption 100,0000		75,000		75,000		75,000		0	0	0	0	0	75,000	0	0	0	0	2,250	
.19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		06/01/2021	Various		55,000		55,000		55,000		0	0	0	0	0	55,000	0	0	0	0	1,650	
.23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2021	Redemption 100,0000		80,000		80,000		80,000		0	0	0	0	0	80,000	0	0	0	0	2,500	
.23981M-AB-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		05/15/2021			100,000		100,000		100,000		0	0	0	0	0	100,000	0	0	0	0	2,025	
.30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		06/01/2021	Paydown		0		0		2,888		0	0	(2,888)	0	(2,888)	0	0	0	0	0	71	
.30711X-CB-8	CAS 2016-C02 1M 6.092% 09/25/28		06/30/2021	WELLS FARGO		582,910		552,521		581,722		0	0	(10,773)	0	(10,773)	0	570,950	0	11,960	11,960	6,795	
.30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/25/2021	Paydown		10,579		11,138		0		0	0	(559)	0	(559)	0	10,579	0	0	0	51	
.3128HX-II-7	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2021	Paydown		93,747		93,747		97,424		96,231	0	(2,484)	0	(2,484)	0	93,747	0	0	0	1,070	
.31335A-UL-0	FREDDIE MAC - CMO FHR 2423 PH 4.000% 02/01/46		06/01/2021	Paydown		201,642		201,642		212,307		211,944	0	(10,303)	0	(10,303)	0	201,642	0	0	0	3,511	
.31339N-NT-9	FREDDIE MAC - CMO FHR 2423 PH 6.000% 03/15/32		06/01/2021	Paydown		9,727		9,061		9,437		0	290	0	290	0	9,727	0	0	0	0	252	
.31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		06/01/2021	Paydown		12,446		12,446		11,964		12,389	0	58	0	58	0	12,446	0	0	0	0	95
.3133TJ-JR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		06/01/2021	Paydown		2,779		2,779		2,814		0	(35)	0	(35)	0	2,779	0	0	0	0	73	
.3133TJ-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		06/01/2021	Paydown		22,596		20,965		22,178		0	418	0	418	0	22,596	0	0	0	0	204	
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2021	Paydown		41,683		41,683		41,161		41,443	0	240	0	240	0	41,683	0	0	0	0	448
.3137AB-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		06/01/2021	Paydown		122,402		122,402		127,700		123,296	0	(894)	0	(894)	0	122,402	0	0	0	0	2,264
.3137AB-2C-4	FHMS FHR 3855 HB 4.000% 05/15/26		06/01/2021	Paydown		455,727		455,727		460,285		455,811	0	(84)	0	(84)	0	455,727	0	0	0	0	7,504
.3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		06/01/2021	Paydown		0		0		16,362		1,233	0	(1,233)	0	(1,233)	0	0	0	0	0	846	
.3137AV-XP-7	FHMS K022 X1 1.296% 07/25/22		06/01/2021	Paydown		0		0		39,462		5,483	0	(5,483)	0	(5,483)	0	0	0	0	0	2,040	
.3137BZ-DN-7	FHMS FHR 4203 NJ 3.000% 10/15/40		06/01/2021	Paydown		142,752		142,752		141,101		142,123	0	629	0	629	0	142,752	0	0	0	0	1,810
.3137BC-6T-0	FHR 4361 IV 3.500% 05/15/44		06/01/2021	Paydown		385,910		385,910		382,940		384,578	0	1,331	0	1,331	0	385,910	0	0	0	0	5,462
.3137BL-N2-0	FHMS K019 X1 0.717% 07/25/25		06/01/2021	Paydown		0		0		12,720		8,696	0	(11,901)	0	(11,901)	0	0	0	0	0	1,243	
.3137BS-K051-X1	FHMS K019 X1 1.309% 07/25/26		06/01/2021	Paydown		0		0		14,774		8,607	0	(8,607)	0	(8,607)	0	0	0	0	0	827	

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STATEMENT AS OF JUNE 30, 2021 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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Tempora- ry Impair- ment Recogn- ized	13 Current Year's Other Than Tempora- ry Impair- ment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.01877K-AD-5	ALLIANCE PIPELINE 4.59% 12/31/25		.06/30/2021	Redemption 100,0000		19,798	.19,798	.18,192	.18,605	.0	.1,193	.0	.1,193	.0	.19,798	.0	.0	.0	.454	.12/31/2025	2.B FE		
.023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		.06/15/2021	Redemption 100,6711		.67,500	.67,050	.67,050	.67,050	.0	.0	.0	.0	.0	.67,050	.0	.450	.450	.1,073	.06/15/2028	2.A FE		
.025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		.05/20/2021	BANK of AMERICA SEC		424,501	.350,000	.417,823	.0	.0	.0	.0	.0	.0	.416,707	.0	.7,794	.7,794	.11,842	.04/02/2030	2.A FE		
.026650-AA-3	AHR 2014-SFR2 A 3.78% 10/17/36		.06/01/2021	Paydown		.27,036	.27,036	.26,935	.0	.0	.101	.0	.101	.0	.0	.0	.0	.0	.425	.10/17/2036	1.A FE		
.02665X-AA-7	AHR 2014-SFR3 A 3.678% 12/17/36		.06/01/2021	Paydown		.77,441	.77,441	.77,436	.0	.0	.181	.0	.181	.0	.0	.0	.0	.0	.1,184	.12/17/2036	1.A FE		
.02666A-AA-6	AHR 2015-SFR1 A 3.467% 04/17/52		.06/01/2021	Paydown		.15,819	.15,819	.15,807	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.227	.04/17/2052	1.A FE		
.02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		.06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.04/17/2052	6.*		
.032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		.04/13/2021	MARKET AXESS		.32,684	.32,000	.32,650	.0	.0	.0	.0	.0	.0	.0	.32,646	.0	.38	.38	.617	.05/15/2030	3.B FE	
.037833-AK-6	APPLE INC 2.400% 05/03/23		.04/19/2021	GOLDMAN SACHS		.5,213,850	.5,000,000	.4,507,950	.4,861,089	.0	.0	.17,557	.0	.0	.0	.4,878,646	.0	.335,204	.335,204	.56,000	.05/03/2023	1.B FE	
.038779-AB-9	ARBY'S 2020-1A A 3.237% 07/30/50		.04/30/2021	Paydown		.12,500	.12,500	.12,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.202	.07/30/2050	2.C FE		
.039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		.04/13/2021	BANK of AMERICA SEC		.44,119	.44,000	.43,834	.0	.0	.1	.0	.0	.0	.0	.0	.0	.0	.284	.06/01/2028	4.B FE		
.04010L-AB-5	ARES CAPITAL CORP 4.250% 03/01/25		.04/08/2021	SUMRIDGE PARTNERS		.469,121	.435,000	.468,077	.0	.0	.0	.0	.0	.0	.0	.467,699	.0	.1,422	.1,422	.2,106	.03/01/2025	2.C FE	
.05545M-AC-6	BBA US HOLDINGS INC 4.000% 03/01/28		.06/07/2021	Call 101,2500		.688,500	.680,000	.675,550	.0	.0	.225	.0	.0	.0	.0	.675,848	.0	.4,152	.29,353	.03/01/2028	3.C FE		
.05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.99% 04/01/24		.04/01/2021	Redemption 100,0000		.129,080	.129,080	.129,080	.0	.0	.0	.0	.0	.0	.0	.129,080	.0	.0	.0	.3,870	.04/01/2024	1.C FE	
.05943B-AH-4	BANC ONE CORP 7.625% 10/15/26		.04/12/2021	J P MORGAN SEC		.3,930,000	.3,000,000	.2,985,960	.2,994,078	.0	.727	.0	.0	.0	.0	.2,994,806	.0	.935,194	.935,194	.113,740	.10/15/2026	1.G FE	
.073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.04/13/2021	BANK of AMERICA SEC		.33,650	.33,000	.33,454	.0	.0	.0	.0	.0	.0	.0	.0	.0	.211	.733	.11/01/2025	5.A FE		
.073685-AD-5	BEACON ESCROW CORP 4.875% 11/01/25		.05/19/2021	Various		.4,072,935	.3,976,000	.3,902,701	.3,635,528	.0	.4,328	.0	.0	.0	.0	.3,919,651	.0	.56,349	.56,349	.203,541	.11/01/2025	5.A FE	
.075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		.06/29/2021	US BANCORP		.436,723	.352,000	.421,552	.0	.0	.0	.0	.0	.0	.0	.0	.0	.15,686	.8,979	.12/15/2044	2.C FE		
.095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		.04/13/2021	WELLS FARGO		.23,798	.23,000	.23,697	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.381	.07/15/2026	4.B FE		
.097023-CU-7	BOEING CO 5.040% 05/01/27		.05/06/2021	GOLDMAN SACHS		.345,006	.300,000	.341,832	.0	.0	.0	.0	.0	.0	.0	.341,018	.0	.3,988	.3,988	.7,938	.05/01/2027	2.C FE	
.12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		.06/18/2021	Paydown		.350,000	.350,000	.349,839	.349,871	.0	.0	.129	.0	.0	.0	.0	.0	.0	.0	.3,033	.09/18/2045	1.F FE	
.12647P-AB-5	CSIC 2013-7 A5 3.000% 08/25/43		.06/01/2021	Paydown		.216,665	.216,665	.216,174	.216,166	.0	.0	.500	.0	.0	.0	.0	.0	.0	.0	.2,454	.08/25/2043	1.D FM	
.12654P-AE-8	CSIC 2018-RPL9 A 3.850% 09/25/57		.06/01/2021	Paydown		.92,319	.92,130	.92,121	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1,457	.09/25/2057	1.D FM		
.12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		.04/01/2021	Paydown		.32	.32	.32	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	.10/25/2049	1.D FM	
.12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		.06/01/2021	Paydown		.14,626	.15,059	.12,918	.11,614	.0	.0	.3,012	.0	.0	.0	.0	.0	.0	.0	.383	.11/25/2035	1.D FM	
.12686G-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		.04/22/2021	Various		.778,379	.738,000	.763,830	.744,721	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.25,994	.09/15/2022	4.C FE	
.141781-AY-0	CARGILL INC 4.307% 05/14/21		.05/14/2021	Various		.6,219,000	.6,219,000	.6,525,858	.6,233,294	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.133,926	.05/14/2021	1.F FE	
.143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		.06/01/2021	Various		.1,259,628	.1,200,000	.1,236,169	.1,230,213	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.99,378	.06/01/2026	4.B FE	
.16411R-AJ-8	CHENERGY ENERGY INC 4.625% 10/15/28		.04/13/2021	RBC/DAIN		.43,680	.42,000	.43,356	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.338	.10/15/2028	3.C FE		
.165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		.04/01/2021	Various		.50,365	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.50,365	.10/01/2024	6.*	
.17027N-AB-2	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		.04/13/2021	MARKET AXESS		.45,032	.44,000	.45,091	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.972	.11/15/2028	4.C FE	
.171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		.04/13/2021	GOLDMAN SACHS		.43,700	.42,000	.43,540	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.499	.01/15/2028	4.A FE		
.172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		.04/12/2021	AMHERST SECURITIES GROUP		.2,573,300	.2,000,000	.1,987,800	.2,011,643	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.57,282	.05/15/2028	1.G FE	
.17307G-L9-7	CMLT 2005-9 22A3 6.000% 11/25/35		.06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.289	.11/25/2035	1.D FM
.17321L-AB-7	CMLT 2013-J1 2020-25/43		.06/01/2021	Paydown		.67,593	.67,593	.66,215	.66,951	.0	.0	.642	.0	.0	.0	.0	.0	.0	.0	.0	.993	.10/25/2043	1.D FM
.17324D-BA-1	CGMT 2015-P1 XA 0.850% 09/15/48		.06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.96	.09/15/2048	1.A FE
.19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		.04/25/2021	Paydown		.12,500	.12,500	.12,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.326	.04/25/2047	2.B FE	
.20338H-AB-9	COMMISCOPE TECH FINANCE L 5.000% 03/15/27		.06/07/2021	Various		.449,642	.446,000	.445,911	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.445,888	.03/15/2027	5.A FE	
.21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/																						

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol				
											11	12	13	14	15											
.26208L-AE-8	HONK 2019-2A A2 3.98% 10/20/49		04/20/2021	Paydown		10,625	10,625	10,625	0	0	0	0	0	0	0	10,625	0	0	0	0	0	0	0	.10/20/2049	2.C FE	
.26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2021	Paydown		1,250	1,250	1,312	0	0	(62)	0	0	(62)	0	0	1,250	0	0	0	0	0	0	0	.07/20/2050	2.C FE
.26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2021	Paydown		1,250	1,250	1,287	0	0	(37)	0	0	(37)	0	0	1,250	0	0	0	0	0	0	0	.01/20/2051	2.C FE
.26932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		04/01/2021	Paydown		73,698	73,698	73,698	0	0	0	0	0	0	0	73,698	0	0	0	0	0	0	0	.01/19/2031	1.F FE	
.29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2021	Paydown		262,382	262,382	260,247	261,377	0	1,005	0	0	1,005	0	0	262,382	0	0	0	0	0	0	0	.06/25/2043	1.D FM
.30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		06/01/2021	Paydown		0	0	11,299	10,553	0	(10,553)	0	0	(10,553)	0	0	0	0	0	0	0	0	0	0	.12/25/2049	1.A FE
.30309J-AG-8	FREMF 2019-K 91 C 4.252% 04/25/51		04/14/2021	BANK of AMERICA SEC		5,402,734	5,000,000	5,396,680	5,391,898	0	(12,290)	0	0	(12,290)	0	0	5,379,608	0	0	23,127	23,127	0	0	.04/25/2051	3.B FM	
.31428X-BA-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITI GROUP GLOBAL MKTS		627,365	565,000	624,088	0	0	(175)	0	0	(175)	0	0	623,912	0	0	3,452	3,452	0	0	.02/01/2035	2.B FE	
.31620M-AR-7	FIDELITY NATIONAL INFORM 5.000% 10/15/25		04/01/2021	Call 116,3366		5,816,828	5,000,000	4,996,450	4,992,263	0	609	0	0	609	0	0	4,992,872	0	0	7,128	7,128	0	0	.10/15/2025	2.B FE	
.33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		04/13/2021	MARKET AXESS		46,310	45,000	45,688	0	0	(9)	0	0	(9)	0	0	45,679	0	0	631	631	0	0	.09/01/2028	3.B FE	
.34417D-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2021	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	0	7,500	0	0	0	0	0	0	0	.10/30/2048	2.B FE	
.345370-CQ-1	FORD MOTOR 4.750% 01/15/43		06/01/2021	Various		185,610	183,000	180,127	0	0	13	0	0	13	0	0	180,140	0	0	5,469	5,469	0	0	.01/15/2043	3.B FE	
FORTRESS TRANSPORTATION & IN 6.500%																										
.34960P-AB-7	10/01/25		04/13/2021	CITI GROUP GLOBAL MKTS		55,161	53,000	55,109	0	0	(45)	0	0	(45)	0	0	55,064	0	0	.97	.97	0	0	.10/01/2025	3.C FE	
.36228F-2R-6	GSR 2004-6F 344 6.500% 05/25/34		06/01/2021	Paydown		6,978	6,978	6,664	6,663	0	315	0	0	315	0	0	6,978	0	0	0	0	0	0	0	.05/25/2034	1.D FM
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/01/2021	Paydown		8,070	8,070	8,311	8,064	0	5	0	0	5	0	0	8,070	0	0	0	0	0	0	0	.08/10/2043	1.D FM
.36260R-AB-6	GSMS 2020-PJ6 A2 2.500% 05/25/51		06/01/2021	Paydown		439,909	439,909	456,749	456,734	0	(16,826)	0	0	(16,826)	0	0	439,909	0	0	0	0	0	0	0	.05/25/2051	1.D FM
.37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		05/19/2021	Various		144,616	140,000	141,750	0	0	(22)	0	0	(22)	0	0	141,728	0	0	2,888	2,888	0	0	.01/15/2027	4.A FE	
.37329S-BP-2	GEORGIA PACIFIC 7.250% 06/01/28		04/16/2021	KEY BANC-MCDONALD		1,319,400	1,000,000	1,274,420	1,165,427	0	(5,737)	0	0	(5,737)	0	0	1,159,690	0	0	159,710	159,710	0	0	.06/01/2028	1.G FE	
.38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		06/03/2021	SMBC NIKKO		359,870	335,000	355,080	0	0	(985)	0	0	(985)	0	0	354,095	0	0	5,775	5,775	0	0	.02/10/2025	2.C FE	
.382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		04/13/2021	SEAPORT GROUP LLC		42,565	42,000	42,000	0	0	0	0	0	0	0	42,000	0	0	565	565	0	0	.04/30/2031	4.A FE		
.40390A-AS-3	HFL FIN SAR LLC/HERBAL 7.250% 08/15/26		05/21/2021	Various		841,456	800,000	794,000	0	0	253	0	0	253	0	0	795,119	0	0	4,881	4,881	0	0	.08/15/2026	3.C FE	
.411707-AT-7	HNGR 2020-1A A2 3.98% 12/20/50		06/20/2021	Paydown		2,500	2,500	2,596	0	0	(96)	0	0	(96)	0	0	2,500	0	0	0	0	0	0	0	.12/20/2050	2.B FE
.42806G-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		06/25/2021	Paydown		622,071	622,508	622,245	0	0	(174)	0	0	(174)	0	0	622,071	0	0	0	0	0	0	0	.10/25/2023	1.F FE
.431318-AU-8	HILLCORP ENERGY 5.750% 02/01/29		04/13/2021	J P MORGAN SEC		29,731	29,000	29,081	0	0	(1)	0	0	(1)	0	0	29,080	0	0	651	651	0	0	.02/01/2029	3.C FE	
.44267D-AB-4	HOWARD HUGHES CORP 4.375% 02/01/31		04/13/2021	MARKET AXESS		44,456	45,000	44,113	0	0	4	0	0	4	0	0	44,116	0	0	340	340	0	0	.02/01/2031	3.C FE	
.459200-AM-3	IBM 7.000% 10/30/25		04/08/2021	MARKET AXESS		3,789,030	3,000,000	2,765,820	2,918,854	0	4,191	0	0	4,191	0	0	2,923,045	0	0	865,985	865,985	0	0	.10/30/2025	1.F FE	
.459202-AS-3	IBM 6.500% 01/15/28		04/16/2021	U BANCORP		1,291,280	1,000,000	1,258,990	1,146,553	0	(5,542)	0	0	(5,542)	0	0	1,141,011	0	0	150,269	150,269	0	0	.01/15/2028	1.F FE	
.46590M-AT-7	JPMCC 2016-JP2 XA 1.945% 08/15/49		06/01/2021	Paydown		0	0	38,505	21,731	0	(21,731)	0	0	(21,731)	0	0	0	0	0	0	0	0	0	0	.08/15/2049	1.A FE
.466247-SE-4	JPMIT 2005-A5 A2 3.223% 08/25/35		06/01/2021	Paydown		30,698	30,698	25,978	29,155	0	1,543	0	0	1,543	0	0	30,698	0	0	0	0	0	0	0	.08/25/2035	1.D FM
.46640L-AC-6	JPNBB 2013-C14 A3 4.096% 08/15/46		04/01/2021	Paydown		2,161,733	2,161,733	2,226,570	2,182,194	0	(20,461)	0	0	(20,461)	0	0	2,161,733	0	0	221,373	221,373	0	0	.08/15/2046	1.D FM	
.46641B-AC-3	JPNCC 2013-C16 A3 3.674% 12/15/46		06/01/2021	Paydown		148,976	148,976	153,444	149,715	0	(740)	0	0	(740)	0	0	148,976	0	0	2,282	2,282	0	0	.12/15/2046	1.D FM	
.46648H-AY-9	JPMIT 2017-2 B1 3.682% 05/25/47		06/01/2021	Paydown		21,043	21,043	21,085	21,044	0	(1)	0	0	(1)	0	0	21,043	0	0	0	0	0	0	0	.05/25/2047	1.D FM
.46649V-AY-9	JPMCC 2018-LAQ A 1.082% 06/15/32		06/15/2021	Paydown		906,676	906,676	906,676	906,676	0	0	0	0	0	0	906,676	0	0	0	0	0	0	0	.06/15/2032	1.D FM	
.466531Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		06/01/2021	Paydown		1,711,298	1,735,363	1,734,499	0	0	(23,201)	0	0	(23,201)	0	0	1,									

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol			
															11	12	13	14	15							
72303#-AA-7	PINEBRIDGE 6.00% 12/31/31		04/01/2021	Redemption 100,0000			2,663	2,663	2,663	0	0	0	0	0	0	0	0	0	0	0	0	0	0	38		
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/05/2021	Paydown			12,500	12,500	12,500	0	0	0	0	0	0	0	0	0	0	0	0	0	0	292		
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2021	Paydown			12,500	12,500	12,500	0	0	0	0	0	0	0	0	0	0	0	0	0	0	241		
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various			343,522	335,000	345,888	0	0	(1,441)	0	0	(1,441)	0	0	0	0	0	0	0	0	0	13,698	
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		04/13/2021	JEFFERIES & CO			35,506	34,000	34,184	0	0	(1)	0	0	(1)	0	0	0	0	0	0	0	0	0	414	
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2021	Paydown			319,342	319,342	321,037	0	0	(1,695)	0	0	(1,695)	0	0	0	0	0	0	0	0	0	3,748	
747262-AZ-6	QVC INC 4.375% 09/01/28		04/13/2021	MARKET AXESS			42,551	42,000	41,802	0	0	1	0	0	1	0	0	0	0	0	0	0	0	0	225	
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		04/13/2021	MARKET AXESS			43,488	44,000	44,110	0	0	(4)	0	0	(4)	0	0	0	0	0	0	0	0	0	1,403	
747525-AF-0	QUALCOMM 3.450% 05/20/25		04/16/2021	JANE STREET EXECUTION SERVICES			1,102,560	1,000,000	998,241	0	117	0	0	0	117	0	0	0	0	0	0	0	0	0	14,375	
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2021	Paydown			667,757	667,653	668,011	0	(254)	0	0	0	(254)	0	0	0	0	0	0	0	0	0	7,735	
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		06/01/2021	Paydown			25,400	25,400	21,130	0	1,423	0	0	0	1,423	0	0	0	0	0	0	0	0	0	529	
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		05/01/2021	Paydown			256,518	256,518	229,664	0	6,307	0	0	0	6,307	0	0	0	0	0	0	0	0	0	5,195	
77846E-AA-3	RPT 2017-ROSS A 1.023% 06/15/33		06/15/2021	Paydown			8,531,638	8,531,638	8,531,638	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	83,633	
77846E-AE-5	RPT 2017-ROSS B 1.323% 06/15/33		06/15/2021	Paydown			12,797,456	12,797,456	12,797,456	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	144,859	
79549A-YP-2	SBW7 2003-1 A1 6.500% 09/25/33		06/01/2021	Paydown			7,546	7,546	7,395	0	78	0	0	0	78	0	0	0	0	0	0	0	0	0	206	
808513-BD-6	SCIAB CORP 5.375% 06/01/25		04/09/2021	CITIGROUP GLOBAL MKTS			532,052	475,000	524,068	0	(525)	0	0	0	(525)	0	0	0	0	0	0	0	0	0	0	2,979
81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		04/13/2021	GOLDMAN SACHS			44,663	45,000	44,564	0	2	0	0	0	2	0	0	0	0	0	0	0	0	0	356	
81745D-AE-5	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2021	Paydown			249,708	249,708	247,576	0	2,132	0	0	0	2,132	0	0	0	0	0	0	0	0	0	3,404	
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2021	Paydown			95,032	94,794	94,822	0	210	0	0	0	210	0	0	0	0	0	0	0	0	0	1,125	
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		06/01/2021	Paydown			198,876	198,876	200,580	0	(1,703)	0	0	0	(1,703)	0	0	0	0	0	0	0	0	0	2,831	
822800-BY-6	SCOT 2015-1 B1 3.811% 08/25/45		06/01/2021	Paydown			316,098	316,098	319,805	0	(3,707)	0	0	0	(3,707)	0	0	0	0	0	0	0	0	0	5,002	
82652Y-AA-2	SPFC 2016-3A A 2.430% 10/20/33		06/20/2021	Paydown			61,497	61,497	61,602	0	(105)	0	0	0	(105)	0	0	0	0	0	0	0	0	0	0	612
84546T-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		04/13/2021	MARKET AXESS			31,665	29,000	31,900	0	(37)	0	0	0	(37)	0	0	0	0	0	0	0	0	0	0	202
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		04/13/2021	MARKET AXESS			51,143	51,000	51,122	0	(1)	0	0	0	(1)	0	0	0	0	0	0	0	0	0	0	1,133
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2021	Paydown			391,193	391,193	391,173	0	15	0	0	0	15	0	0	0	0	0	0	0	0	0	3,164	
855030-AN-6	STAPLES INC 7.500% 04/15/26		04/13/2021	JEFFERIES & CO			43,007	41,000	42,942	0	(30)	0	0	0	(30)	0	0	0	0	0	0	0	0	0	0	1,538
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		06/20/2021	Paydown			187,500	187,418	187,440	0	60	0	0	0	60	0	0	0	0	0	0	0	0	0	0	1,633
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		05/18/2021	Tax Free Exchange			2,009,482	1,775,000	2,018,433	0	(8,894)	0	0	0	(8,894)	0	0	0	0	0	0	0	0	0	0	34,391
87264A-BP-9	T-MOBILE USA INC 2.250% 11/15/31		05/18/2021	Tax Free Exchange			4,999,537	5,000,000	4,999,500	0	102	0	0	0	102	0	0	0	0	0	0	0	0	0	0	61,563
87264A-BQ-7	T-MOBILE USA INC 3.600% 11/15/60		05/18/2021	Tax Free Exchange			4,648,701	5,000,000	4,647,600	0	1,101	0	0	0	1,101	0	0	0	0	0	0	0	0	0	0	98,500
87303#-AA-9	THL Credit 5.000% 12/03/24		04/28/2021	PRIVATE PLACEMENT			1,278,784	1,278,784	1,278,784	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	15,985
87422V-AJ-9	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		05/19/2021	Various			143,544	138,000	142,571	0	(104)	0	0	0	(104)	0	0	0	0	0	0	0	0	0	0	4,595
880310-QA-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		06/30/2021	AMHERST SECURITIES GROUP			62,614	62,614	62,591	0	23	0	0	0	23	0	0	0	0	0	0	0	0	0	0	1,916
882389-CC-1	TEXAS EASTERN TRANSMISSION 7.000% 07/15/32		04/16/2021	AMHERST SECURITIES GROUP			2,740,220	2,000,000	1,991,940	0	(128)	0	0	0	(128)	0	0	0	0	0	0	0	0	0	0	106,944
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2021	Paydown			134,316	134,316	146,695	0	(12,379)	0	0	0	(12,379)	0	0	0	0	0	0	0	0	0	0	3,182
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2021	Paydown			17,626	20,202	19,044	0	(1,419)	0	0	0	(1,419)	0	0	0	0	0	0	0	0	0	0	423
89177B-AA-3	TPMT 2019-1 A1 3.722% 03/25/58		06/01/2021	Paydown			109,754	109,085	109,234	0	519	0	0	0	519	0	0</									

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
.95002X-BH-7	WFCM 2020-C57 XA 2.231% 08/15/53		06/01/2021	Paydown		0	.0	4,281	4,150	(4,150)	0	(4,150)	0	0	0	0	0	0	0	252	08/15/2053	1.A FE			
.97652Q-BL-2	WIN 2014-2 B3 4.093% 09/20/44		06/01/2021	Paydown		654,447	.654,447	674,898	661,699	0	(7,253)	0	(7,253)	0	654,447	0	0	0	0	11,275	09/20/2044	2.B FM			
.98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		04/13/2021	MARKET AXESS		29,931	.29,931	29,357	0	0	(4)	0	(4)	0	29,352	0	0	0	0	211	08/15/2028	4.A FE			
.98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		04/13/2021	MARKET AXESS		43,845	.42,000	43,785	0	0	(12)	0	(12)	0	43,773	0	0	0	0	385	08/15/2028	3.B FE			
				Redemption	100,000																				
.009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A.	06/15/2021	MARKET AXESS		72,332	.72,332	72,332	0	0	0	0	0	0	72,332	0	0	0	0	1,356	12/15/2027	1.G FE			
.21627U-AA-0	COKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	04/13/2021	MARKET AXESS		46,238	.45,000	46,463	0	0	(64)	0	(64)	0	46,399	0	0	0	0	1,275	12/15/2022	4.C FE			
.443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	04/13/2021	SUNRIDGE PARTNERS		33,393	.31,000	33,170	0	0	(13)	0	(13)	0	33,157	0	0	0	0	1,065	04/01/2029	4.B FE			
.443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	04/13/2021	CITIGROUP GLOBAL MKTS		24,664	.24,000	24,428	0	0	(4)	0	(4)	0	24,424	0	0	0	0	111	04/01/2026	4.B FE			
.552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	04/13/2021	MARKET AXESS		39,675	.39,000	39,722	0	0	(32)	0	(32)	0	39,689	0	0	0	0	1,278	05/01/2024	4.C FE			
.65548P-AE-6	NORDBORG INC 6.250% 04/15/23	A.	06/07/2021	Various		1,223,969	.1,123,000	1,148,268	.1,137,754	0	(2,654)	0	(2,654)	0	1,135,100	0	0	0	0	1,200	14/20/2023	3.A FE			
.77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	04/13/2021	MARKET AXESS		13,151	.13,000	13,187	0	0	(10)	0	(10)	0	13,177	0	0	0	0	26	03/31/2023	4.B FE			
.91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	04/14/2021	Various		620,574	.607,000	620,779	0	0	(319)	0	(319)	0	620,460	0	0	0	0	113	18/602	04/15/2025	4.B FE		
.035198-AB-2	ANGOLA 8.000% 11/26/29	D.	05/04/2021	GOLDMAN SACHS		252,250	.250,000	245,250	0	0	68	0	68	0	245,318	0	0	0	0	6,932	11/26/2029	5.A FE			
.143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	04/13/2021	MARKET AXESS		50,809	.43,000	50,182	0	0	(90)	0	(90)	0	50,091	0	0	0	0	717	08/01/2027	4.A FE			
.151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D.	04/20/2021	JPM FUNDS RECAP		770,700	.700,000	766,500	0	0	(397)	0	(397)	0	766,103	0	0	0	0	4,597	16/214	11/19/2029	3.C FE		
.401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	05/03/2021	JEFFERIES & CO		577,000	.500,000	569,250	0	0	(498)	0	(498)	0	568,752	0	0	0	0	8,248	8,248	14/259	04/24/2032	3.C FE	
				Redemption	100,000																				
.456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C.	06/01/2021	Various		106,000	.106,000	110,717	.107,715	0	(1,715)	0	(1,715)	0	106,000	0	0	0	0	3,816	06/01/2025	2.B FE			
.603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	05/21/2021	Various		346,478	.314,000	347,755	0	0	(2,023)	0	(2,023)	0	345,732	0	0	0	0	747	14,159	05/01/2027	3.C FE		
.65504L-AQ-2	NOBLE HOLDING INTL LTD 6.050% 03/01/41	D.	04/01/2021	Various		87,985	.2,000,000	57,440	.34,554	22,934	0	0	22,934	0	57,489	0	0	0	0	30,497	03/01/2041	6. *			
.87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D.	04/29/2021	Various		2,182,743	.2,000,000	2,090,000	.2,052,404	0	(4,771)	0	(4,771)	0	2,047,633	0	0	0	0	135,110	135,110	44,422	05/30/2024	3.A FE	
.88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D.	04/13/2021	J P MORGAN SEC		49,181	.51,000	48,833	0	0	19	0	19	0	48,852	0	0	0	0	329	08/01/2026	3.C FE			
.903742-AA-2	ULKEK BISKUVI SANAYI AS 6.950% 10/30/25	D.	05/10/2021	CITIGROUP GLOBAL MKTS		352,950	.325,000	340,730	0	0	(370)	0	(370)	0	340,360	0	0	0	0	12,590	12,590	12,047	10/30/2025	4.A FE	
.898245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	06/21/2021	Various		378,900	.500,000	364,000	0	0	3,920	0	3,920	0	367,920	0	0	0	0	10,980	10,980	14,456	07/28/2025	5.C FE	
.67219*-AN-5	Premier Oil PLC PP 9.140% 05/31/21	D.	05/07/2021	Taxable Exchange		265,134	.264,471	264,471	0	0	0	0	0	0	264,471	0	0	0	0	663	13,161	05/31/2021	3.B FE		
.67219*-AV-7	Premier Oil PLC PP 9.140% 05/31/21	D.	05/07/2021	Taxable Exchange		2,005,014	.2,000,000	1,499,492	0	0	0	0	0	0	1,499,492	0	0	0	0	505,521	505,521	91,400	05/31/2021	3.B FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)										156,808,376	150,043,413	149,073,519	133,879,079	22,934	(193,226)	0	(170,292)	0	148,574,874	0	5,211,202	5,211,202	6,396,639	XXX	XXX
.29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		04/05/2021	Tax Free Exchange		1,000,000	.1,000,000	1,000,000	.1,000,000	0	0	0	0	0	0	0	0	0	0	27,708	05/15/2030	3.B FE			
4899999. Subtotal - Bonds - Hybrid Securities										1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	27,708	XXX	XXX	
8399997. Total - Bonds - Part 4										176,560,124	169,935,934	168,826,067	141,791,022	22,934	(288,367)	0	(265,433)	0	168,183,634	0	5,354,190	5,354,190	6,662,804	XXX	XXX
8399998. Total - Bonds - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8399999. Total - Bonds										176,560,124	169,935,934	168,826,067	141,791,022	22,934	(288,367)	0	(265,433)	0	168,183,634	0	5,354,190	5,354,190	6,662,804	XXX	XXX
8999997. Total - Preferred Stocks - Part 4										0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
8999998. Total - Preferred Stocks - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8999999. Total - Preferred Stocks										0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
.037833-10-0	APPLE INC		06/28/2021	INSTINET		5,271,000	.711,031	264,290	.699,409	(435,119)	0	0	0	(435,119)	0	264,290	0	446,741	446,741	2,240					
.04010L-10-3	ARES CAPITAL CORP		05/04/2021	S. G. COHEN SECURITIES		2,110,000	.40,069	39,321	0	0	0	0	0	0	39,321	0	748	748	0	0					
.060505-10-4	BANK OF AMERICA CORP		05/04/2021	S. G. COHEN SECURITIES		2,416,000	.96,084	90,485	0	0	0	0	0	0	90,485	0	5,598	5,598	0	0					
.09247X-10-1	BLACKROCK INC		06/28/2021	INSTINET		195,000	.170,307	95,532	.140,700	(45,169)	0	0	0	(45,169)	0	95,532	0	74,775	74,775	1,611					
.09259E-10-8	TCP CAPITAL CORP		05/04/2021	S. G. COHEN SECURITIES		4,118,000	.59,194	57,203	0	0	0	0	0	0	57,203	0	1,991	1,991	0	0					
.14149Y-10-8	CARDINAL HEALTH INC		05/28/2021	INSTINET		6,723,000	.377,092	362,670	.360,084	2,586	0	0	0	2,586	0	362,670	0	14,422	14,422	6,533					
.165167-73-5	CHESAPEAKE ENERGY COMMON		04/01/2021	PRIVATE PLACEMENT		1,525,000	.65,270	65,270	0	0	0	0	0	0	65,270	0	0	0	0	0	0	0			
.30231G-10-2	EXXON MOBIL CORP		05/04/2021	S. G. COHEN SECURITIES		650,000	.38,032	37,064	0	0	0	0	0	0	37,064	0	968	968	0	0					
.38141G-10-4	GOLDMAN SACHS GROUP INC		05/04/2021	S. G. COHEN SECURITIES		211,000	.72,503	70,234	0	0	0	0	0	0	70,234	0	2,270	2,270	0	0					
.437076-10-2	HOMER DEPOT		06/28/2021	INSTINET		457,000	.143,339	123,660	.18,062	(4,526)	0	0	0	(4,526)	0	123,660	0	19,679	19,679	1,508					

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.459200-10-1	IBM		05/04/2021	S. G. COWEN SECURITIES CORP.	831,000	120,253		109,412	0	0	0	0	0	109,412	0	10,841	10,841	0			
.580135-10-1	MCDONALDS		05/28/2021	INSTINET	1,510,000	353,763		248,706	189,260	(74,872)	0	0	(74,872)	0	248,706	0	105,057	105,057	2,726		
.674215-20-7	OASIS PETROLEUM INC NEW COMMON		06/28/2021	Morgan Stanley	890,000	84,429		27,590	32,983	(5,393)	0	0	(5,393)	0	27,590	0	56,839	56,839	668		
.713448-10-8	PEPSICO INC		06/28/2021	INSTINET	2,510,000	370,015		229,816	372,233	(142,417)	0	0	(142,417)	0	229,816	0	140,199	140,199	7,831		
.718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/04/2021	S. G. COWEN SECURITIES CORP.	1,036,000	99,217		92,181	0	0	0	0	0	92,181	0	7,036	7,036	0			
.75513E-10-1	RAYTHEON CO RAYTEHON		05/04/2021	S. G. COWEN SECURITIES CORP.	1,215,000	101,672		93,724	0	0	0	0	0	93,724	0	7,948	7,948	0			
.855244-10-9	STARBUCKS CORP		05/28/2021	INSTINET	3,815,000	434,096		320,116	338,271	(88,789)	0	0	(88,789)	0	320,116	0	113,980	113,980	2,041		
.882508-10-4	TEXAS INSTRUMENTS		04/30/2021	INSTINET	1,661,000	299,631		237,612	196,135	(41,106)	0	0	(41,106)	0	237,612	0	62,019	62,019	2,913		
.G4289T-10-3	HARBOUR ENERGY PLC COMMON	B.	06/25/2021	Tax Free Exchange	130,651,000	810,036		810,036	0	0	0	0	0	810,036	0	0	0	0			
.G4289T-10-3	HARBOUR ENERGY PLC COMMON	B.	06/25/2021	Cash Adjustment	1,000	3		3	0	0	0	0	0	0	0	0	0	0	0		
.G4289T-10-3	HARBOUR ENERGY PLC COMMON	B.	06/25/2021	PRIVATE PLACEMENT	2,482,379,000	0		0	0	0	0	0	0	0	0	0	0	0	0		
.G6610J-20-9	NOBLE HOLDINGS CORP COMMON	C.	04/01/2021	Cash Adjustment	1,000	0		0	0	0	0	0	0	0	0	0	0	0	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,446,036	XXX		3,374,937	2,347,137	(834,805)	0	0	(834,805)	0	3,374,938	1	1,071,097	1,071,098	28,071	XXX	XXX
.31337#-10-5	FHLB CINCINNATI		06/30/2021	PRIVATE PLACEMENT	1,603,000	160,300		160,300	0	0	0	0	0	160,300	0	0	0	0	1,468		
.31339#-10-7	FHLB Indianapolis		06/29/2021	Various	77,000	7,700		6,935	7,700	(765)	0	0	(765)	0	6,935	0	765	765	0		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					168,000	XXX		167,235	168,000	(765)	0	0	(765)	0	167,235	0	765	765	1,468	XXX	XXX
9799997. Total - Common Stocks - Part 4					4,614,036	XXX		3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	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					4,614,036	XXX		3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	XXX	XXX
9899999. Total - Preferred and Common Stocks					4,614,036	XXX		3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	XXX	XXX
9999999 - Totals					181,174,160	XXX		172,368,239	144,306,159	(812,636)	(288,367)	0	(1,101,003)	0	171,725,807	1	6,426,052	6,426,053	6,692,343	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 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)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
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			58,719		58,719	21,223					-	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			15,385		15,385	5,186					-	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			47,244		47,244	15,229					-	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			121,748		121,748	38,488					-	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			74,768		74,768	23,046					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/12/2018	10/14/2021	7,989		191.13	67,799			97,629		97,629	29,640					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2018	10/27/2021	5,992		188.10	50,152			90,831		90,831	26,183					-	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			240,803		240,803	66,817					-	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			166,370		166,370	44,944					-	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			393,393		393,393	103,167					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/26/2018	12/27/2021	2,529		184.69	21,062			46,981		46,981	12,036					-	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			210,038		210,038	53,993					-	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			55,766		55,766	14,141					-	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			216,331		216,331	55,055					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/25/2022	3,056		185.87	25,674			53,723		53,723	13,507					-	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			211,482		211,482	52,570					-	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			34,986		34,986	8,921					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/11/2019	04/13/2022	12,257		186.67	103,875			208,123		208,123	51,479					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2019	04/19/2022	32		186.67	272			546		546	135					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2019	04/27/2022	1,103		187.62	9,398			17,851		17,851	4,435					-	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			206,336		206,336	50,465					-	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			69,872		69,872	17,195					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/23/2019	05/26/2022	6,251		187.50	53,443			102,448		102,448	24,940					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2019	06/14/2022	21,245		189.50	185,599			313,369		313,369	77,121					-	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			52,422		52,422	12,892					-	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			9,780		9,780	2,434					-	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			9,446		9,446	3,395					-	0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/11/2019	07/14/2022	19,031		192.06	168,496	</td											

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/15/2019	07/15/2021	1,405		192.22	10,314				15,648		15,648	5,619					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/15/2019	07/15/2022	1,691		192.22	14,983				21,507		21,507	5,157					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				3,702		3,702	1,298					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	513		193.12	4,574				6,146		6,146	1,482					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				8,406		8,406	2,714					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2019	08/12/2022	13,523		195.66	123,304				139,427		139,427	33,944					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				14,961		14,961	4,722					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				61,864		61,864	15,046					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				12,684		12,684	3,677					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				8,068		8,068	1,962					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				140,074		140,074	33,981					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				28,789		28,789	8,931					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				5,895		5,895	1,829					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				21,578		21,578	5,215					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				17,122		17,122	4,169					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/26/2019	09/27/2021	915		196.63	6,912				6,582		6,582	1,941					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				18,026		18,026	5,357					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				116,451		116,451	27,387					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				14,601		14,601	3,422					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				9,173		9,173	2,698					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				83,557		83,557	19,640					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				16,485		16,485	4,713					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				8,068		8,068	2,276					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				95,094		95,094	22,432					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				3,934		3,934	1,103					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				16,314		16,314	3,844					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				61,616		61,616	14,502					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				7,148		7,148	1,984					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				6,503		6,503	1,740					0001

STATEMENT AS OF JUNE 30, 2021 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	7,010		198.73	64,635				64,347		64,347	15,141					0001
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				13,481		13,481	3,189					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				2,701		2,701	718					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				101,464		101,464	24,021					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				5,548		5,548	1,423					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				31,094		31,094	7,136					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				11,211		11,211	2,797					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				6,988		6,988	1,744					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				11,213		11,213	2,577					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				11,957		11,957	3,080					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/24/2020	01/27/2023	2,852		200.20	26,552				24,443		24,443	5,590					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/13/2020	02/14/2022	1,999		202.13	15,554				10,054		10,054	2,458					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				21,771		21,771	4,989					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/18/2020	02/15/2022	1,757		202.02	13,668				8,962		8,962	2,197					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				17,455		17,455	4,009					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				26,859		26,859	7,278					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				66,508		66,508	14,915					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2020	03/14/2022	3,641		190.05	27,265				50,466		50,466	13,217					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				127,472		127,472	27,521					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/16/2020	03/15/2023	1,055		189.54	9,600				16,735		16,735	3,598					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				3,775		3,775	984					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/26/2020	03/27/2023	8,398		193.61	78,211				109,178		109,178	24,271					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				32,071		32,071	8,521					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/13/2022	1,507		192.49	11,426				18,064		18,064	4,746					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				56,053		56,053	12,041					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				10,473		10,473	2,744					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				20,560		20,560	4,410					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				8,325		8,325	2,162					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				114,381		114,381	24,546					0001

E06.2

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2020	05/13/2022	3,545		192.69	26,979				42,535		42,535	10,953						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				12,953		12,953	2,771						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				32,994		32,994	7,067						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				13,736		13,736	3,528						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2020	05/26/2022	2,637		192.66	20,066				31,905		31,905	8,148						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2020	05/25/2023	4,947		192.66	46,030				68,707		68,707	14,691						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/11/2020	06/14/2022	135		192.58	1,027				1,657		1,657	419						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				86,308		86,308	18,367						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/15/2020	06/15/2022	442		192.52	3,358				5,439		5,439	1,373						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				4,394		4,394	935						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	1,970		192.87	18,354				27,426		27,426	5,832						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				4,399		4,399	1,103						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2021	2,869		193.79	15,512				26,969		26,969	9,784						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				22,270		22,270	4,681						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				33,943		33,943	8,218						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/15/2022	335		194.00	2,568				3,773		3,773	915						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/15/2021	2,036		194.00	11,021				18,712		18,712	6,760						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				4,423		4,423	931						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	2,450		194.32	18,802				27,239		27,239	6,614						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				75,024		75,024	15,764						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				38,021		38,021	13,230						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	5,743		194.51	53,951				74,769		74,769	15,735						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/12/2022	2,848		194.51	21,828				31,615		31,615	7,662						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				6,091		6,091	1,282						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				31,714		31,714	10,584						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/17/2020	08/15/2023	1,306		195.19	11,679				17,075		17,075	3,593						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				4,860		4,860	1,176						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				8,556		8,556	2,833						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				3,078		3,078	645						0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	2,050		194.60	15,721				22,841		22,841	5,515						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				6,289		6,289	1,319						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				20,502		20,502	6,622						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				50,346		50,346	10,530						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2021	7,954		194.63	43,189				70,150		70,150	22,031						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2023	272		194.63	2,427				3,567		3,567	746						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				46,572		46,572	11,250						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/15/2020	09/15/2021	1,104		194.75	5,999				9,748		9,748	3,058						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				37,726		37,726	7,908						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				5,792		5,792	1,402						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/24/2020	09/27/2021	5,011		193.38	27,035				50,309		50,309	15,684						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				35,635		35,635	8,530						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				59,569		59,569	12,314						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				7,229		7,229	1,494						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/14/2021	6,718		195.01	36,549				58,443		58,443	17,600						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	3,615		195.01	33,981				46,817		46,817	9,616						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/14/2022	3,102		195.01	23,837				34,437		34,437	8,066						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	56		195.01	503				731		731	150						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	1,361		194.78	12,111				17,836		17,836	3,660						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/15/2021	1,438		194.78	7,812				12,808		12,808	3,867						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	344		194.78	3,229				4,510		4,510	925						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/17/2022	308		194.78	2,364				3,472		3,472	810						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/26/2020	10/27/2023	4,689		193.65	43,766				65,082		65,082	13,176						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2020	10/27/2022	1,565		193.65	11,938				18,980		18,980	4,412						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2020	10/27/2021	4,410		193.65	23,827				44,012		44,012	13,230						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2020	10/27/2023	217		193.65	1,919				3,010		3,010	609						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/12/2020	11/14/2022	4,755		194.75	36,484				54,633		54,633	12,743						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2020	11/12/2021	4,606		194.75	25,026				42,144		42,144	12,344						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	1,104		194.75	9,826				14,650		14,650	2,981						0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	6,578		194.75	61,744				87,286		87,286	17,760						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	430		195.49	4,049				5,509		5,509	1,130						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	2,281		195.49	20,382				29,248		29,248	6,000						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2021	1,790		195.49	9,765				15,326		15,326	4,440						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2022	512		195.49	3,940				5,627		5,627	1,315						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/27/2023	469		196.34	4,434				5,796		5,796	1,195						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/22/2022	3,937		196.34	30,456				41,378		41,378	9,685						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/24/2021	7,232		196.34	39,618				57,714		57,714	16,345						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	1,717		196.85	15,447				20,862		20,862	4,293						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	8,717		196.85	82,711				105,915		105,915	21,793						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2022	6,584		196.85	51,062				67,944		67,944	15,933						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2021	8,204		196.85	45,059				63,665		63,665	17,721						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2021	2,489		196.83	13,671				19,368		19,368	5,402						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2022	1,194		196.83	.9,259				12,345		12,345	2,901						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	432		196.83	.4,097				5,255		5,255	1,084						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	1,727		196.83	15,538				21,022		21,022	4,336						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	413		196.21	.3,702				5,202		5,202	1,065						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2022	3,129		196.21	24,192				33,859		33,859	7,917						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	5,780		196.21	54,659				72,822		72,822	14,911						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2021	3,552		196.21	.19,446				29,662		29,662	8,277						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	191		198.82					2,127		2,127	.394						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/13/2023	2,666		198.82					24,658		24,658	3,776						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	1,931		198.82					21,496		21,496	.3,026						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/14/2022	3,908		198.82					26,106		26,106	4,428						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	1,741		198.20					20,000		20,000	4,234						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/17/2023	1,085		198.20					8,471		10,457	.1,986						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/18/2022	2,018		198.20					11,160		14,389	.3,229						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	656		198.20					7,536		7,536	.1,270						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/27/2022	4,206		198.28					23,269		30,074	6,806						0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/26/2024	409		198.28		3,702		4,698		4,698	.996							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2023	1,568		198.28		12,253		15,152		15,152	2,898							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/26/2024	3,354		198.28		32,053		38,569		38,569	6,516							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	613		200.65		5,609		6,326		6,326	.717							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2023	1,739		200.65		13,751		14,698		14,698	.947							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2022	4,889		200.65		27,370		28,601		28,601	1,231							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	1,924		200.65		18,567		19,853		19,853	1,287							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/16/2021	02/15/2024	696		201.04		6,384		7,208		7,208	.824							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/16/2021	02/15/2023	174		201.04		1,379		1,475		1,475	.96							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/16/2021	02/15/2022	1,169		201.04		6,557		6,862		6,862	.305							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/25/2022	2,370		198.31		13,113		17,515		17,515	4,402							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2024	5,043		198.31		47,900		58,696		58,696	10,796							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2023	958		198.31		7,486		9,437		9,437	1,951							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2024	343		198.31		3,087		3,991		3,991	.904							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2021	03/14/2024	7,307		201.86		70,653		.72,047		.72,047	1,395							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2023	4,592		201.86		36,524		36,784		36,784	.260							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2022	7,570		201.86		42,631		.41,254	(1,377)									0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2024	659		201.86		6,038		6,496		6,496	.458							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/15/2021	03/15/2023	198		202.01		1,576		1,572		1,572	(4)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/15/2021	03/15/2022	1,287		202.01		.7,254		6,912		6,912	(342)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/15/2021	03/15/2024	767		202.01		.7,037		7,512		7,512	.475							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/15/2021	03/15/2024	99		202.01		.958		.969		.969	.11							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/25/2022	3,978		201.10		22,320		23,670		23,670	1,350							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2024	3,013		201.10		29,088		31,038		31,038	1,950							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2021	03/27/2023	1,308		201.10		10,362		.11,090		.11,090	.728							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2021	03/27/2024	3,431		201.10		31,395		.35,341		.35,341	3,946							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2021	04/12/2024	2,419		201.74		.23,375		.24,238		.24,238	.863							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2021	04/13/2022	3,167		201.74		.17,828		.18,276		.18,276	.448							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2021	04/12/2024	5,522		201.74		.50,576		.55,330		.55,330	4,754							0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2021	04/14/2023	1,556		201.74		12,372		12,763		12,763	391							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/15/2021	04/15/2024	544		202.07		5,269		5,373		5,373	104							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/15/2021	04/19/2022	5,963		202.07		33,620		33,454		33,454	(166)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/15/2021	04/15/2024	4,825		202.07		44,265		47,623		47,623	3,358							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/15/2021	04/17/2023	2,796		202.07		22,261		22,508		22,508	247							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2021	04/27/2023	1,938		201.28		15,366		16,508		16,508	1,142							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2021	04/26/2024	3,130		201.28		30,177		32,270		32,270	2,093							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2021	04/27/2022	5,540		201.28		31,109		33,957		33,957	2,849							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2021	05/12/2023	421		201.77		3,341		3,522		3,522	181							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2021	05/13/2022	6,071		201.77		34,177		36,428		36,428	2,250							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/14/2021	05/14/2024	2,329		201.77		22,560		23,667		23,667	1,107							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/17/2021	05/15/2024	188		201.74		1,820		1,918		1,918	.97							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/17/2021	05/16/2022	4,610		201.74		25,947		27,844		27,844	1,897							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/17/2021	05/15/2023	4,635		201.74		36,746		38,931		38,931	2,186							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/17/2021	05/15/2024	1,175		201.74		10,760		11,959		11,959	1,199							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2021	05/23/2024	.69		202.44		.636		683		683	.47							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2021	05/25/2023	2,109		202.44		16,781		17,106		17,106	.325							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2021	05/23/2024	1,176		202.44		11,400		11,604		11,604	204							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/27/2021	05/26/2022	2,564		202.44		14,480		14,767		14,767	.287							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2021	06/14/2022	5,614		203.97		31,946		29,022		29,022	(2,923)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2021	06/14/2023	2,402		203.97		19,306		18,017		18,017	(1,289)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2021	06/14/2024	2,035		203.97		19,920		18,840		18,840	(1,080)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/11/2021	06/14/2024	10,992		203.97		102,011		101,784		101,784	(227)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/15/2021	06/17/2024	637		204.14		6,240		5,859		5,859	(381)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/15/2021	06/15/2023	1,200		204.14		9,663		8,917		8,917	(736)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/15/2021	06/17/2024	1,886		204.14		17,518		17,351		17,351	(167)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/15/2021	06/15/2022	3,649		204.14		20,786		18,612		18,612	(2,173)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2021	06/27/2024	594		203.72		.5,481		5,607		5,607	.126							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2021	06/27/2023	1,409		203.72		11,308		10,848		10,848	(460)							0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Description																							
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	06/24/2021	06/27/2024	638		203.72		6,214		6,024		6,024	(190)						-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528 ZBUT11V806EZRVTIIT807	06/24/2021	06/27/2022	3,308		203.72		18,872		17,833		17,833	(1,039)						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/13/2018	07/14/2021	1,419		225.57		18,304		9,406		9,406	2,000						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/27/2018	07/27/2021	36		224.37		455		283		283	.72						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	08/15/2018	08/13/2021	1,101		225.26		14,135		8,301		8,301	1,938						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	08/27/2018	08/27/2021	3,132		227.62		41,211		19,233		19,233	3,540						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	09/14/2018	09/14/2021	462		227.19		6,111		3,180		3,180	.670						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	09/27/2018	09/27/2021	951		223.94		12,461		9,045		9,045	2,368						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	10/12/2018	10/14/2021	1,189		218.60		15,236		16,830		16,830	4,877						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	10/26/2018	10/27/2021	1,128		217.17		14,161		17,543		17,543	5,054						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	11/14/2018	11/12/2021	1,707		219.74		21,600		23,124		23,124	6,451						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	11/27/2018	11/26/2021	1,785		219.61		22,462		24,633		24,633	6,801						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	12/14/2018	12/14/2021	1,240		218.62		15,312		18,408		18,408	5,045						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	12/27/2018	12/27/2021	356		213.61		4,279		6,845		6,845	1,857						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/14/2019	01/14/2022	637		216.52		7,935		10,771		10,771	2,887						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	01/25/2019	01/27/2022	27		218.44		346		426		426	.113						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	02/14/2019	02/14/2022	131		221.27		1,665		1,777		1,777	.460						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	03/14/2019	03/14/2022	309		223.52		3,968		3,816		3,816	.960						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/12/2019	04/14/2022	128		226.60		1,679		1,382		1,382	.335						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	04/26/2019	04/27/2022	1,709		225.31		22,484		20,095		20,095	4,904						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/15/2019	05/16/2022	6,345		223.81		83,496		79,562		79,562	20,874						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	05/24/2019	05/27/2022	318		223.52		4,168		4,253		4,253	1,039						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/14/2019	06/14/2022	411		226.13		5,506		4,869		4,869	1,164						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/17/2019	06/15/2022	1,149		226.19		15,392		13,093		13,093	3,368						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	06/27/2019	06/27/2022	237		227.44		3,224		2,669		2,669	.632						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/15/2019	07/15/2021	219		228.72		2,435		855		855	.81						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/15/2019	07/15/2022	459		228.72		6,300		4,715		4,715	1,184						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	07/26/2019	07/27/2021	681		229.23		7,660		2,783		2,783	.163						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTIIT807	08/14/2019	08/13/2021	322		226.77		3,562		2,067		2,067	.454						-	0001

STATEMENT AS OF JUNE 30, 2021 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	1,283 .....	.226.77 .....	.17,547 .....					.15,643 .....	.15,643 .....	.3,709					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/15/2019	08/15/2022	614 .....	.227.94 .....	.8,470 .....					.6,811 .....	.6,811 .....	.1,732					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/15/2019	08/16/2021	1,053 .....	.227.94 .....	.11,736 .....					.5,791 .....	.5,791 .....	.1,306					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022 .....	.22 .....	.228.01 .....	.302 .....					.256 .....	.256 .....	.61					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021 .....	.22 .....	.228.01 .....	.244 .....					.129 .....	.129 .....	.26					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	139 .....	.230.49 .....	.1,558 .....					.671 .....	.671 .....	.103					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	421 .....	.230.49 .....	.5,849 .....					.4,461 .....	.4,461 .....	.1,048					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2022	173 .....	.231.64 .....	.2,416 .....					.1,646 .....	.1,646 .....	.414					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2021	194 .....	.231.64 .....	.2,192 .....					.783 .....	.783 .....	.124					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	519 .....	.233.05 .....	.6,958 .....					.4,673 .....	.4,673 .....	.1,173					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	107 .....	.233.05 .....	.1,155 .....					.389 .....	.389 .....	.55					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021 .....	.87 .....	.230.27 .....	.924 .....					.471 .....	.471 .....	.109					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022 .....	.52 .....	.230.27 .....	.689 .....					.548 .....	.548 .....	.138					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/15/2019	10/17/2022 .....	.43 .....	.230.42 .....	.573 .....					.455 .....	.455 .....	.115					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/15/2019	10/15/2021	152 .....	.230.42 .....	.1,617 .....					.813 .....	.813 .....	.187					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	271 .....	.232.23 .....	.2,917 .....					.1,261 .....	.1,261 .....	.260					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	581 .....	.232.48 .....	.7,736 .....					.5,679 .....	.5,679 .....	.1,434					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	103 .....	.232.48 .....	.1,109 .....					.500 .....	.500 .....	.109					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2021	321 .....	.233.47 .....	.3,458 .....					.1,423 .....	.1,423 .....	.292					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2022	107 .....	.233.47 .....	.1,430 .....					.999 .....	.999 .....	.252					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	115 .....	.234.50 .....	.1,239 .....					.478 .....	.478 .....	.94					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	200 .....	.234.50 .....	.2,674 .....					.1,792 .....	.1,792 .....	.451					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021 .....	.21 .....	.234.64 .....	.231 .....					.94 .....	.94 .....	.20					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	217 .....	.234.64 .....	.2,912 .....					.1,982 .....	.1,982 .....	.500					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2022 .....	.42 .....	.235.56 .....	.570 .....					.371 .....	.371 .....	.93					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2021	170 .....	.235.56 .....	.1,844 .....					.691 .....	.691 .....	.138					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	248 .....	.237.56 .....	.2,714 .....					.874 .....	.874 .....	.159					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	299 .....	.237.56 .....	.4,047 .....					.2,400 .....	.2,400 .....	.604					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2022	511 .....	.237.00 .....	.5,566 .....					.2,037 .....	.2,037 .....	.419					-	0001

STATEMENT AS OF JUNE 30, 2021 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	93		.237.00	1,252			777		777	.193						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2020	01/18/2022	168		.237.48	1,836			652		652	.130						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2020	01/17/2023	168		.237.48	2,272			1,385		1,385	.344						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	475		.233.89	5,150			2,582		2,582	.626						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2022	458		.235.75	4,990			2,249		2,249	.522						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/18/2020	02/15/2022	551		.235.93	6,006			2,672		2,672	.617						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/18/2020	02/15/2023	657		.235.93	8,866			6,018		6,018	1,511						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2020	02/25/2022	772		.222.85	7,964			9,432		9,432	2,709						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/27/2020	02/27/2023	359		.222.85	4,592			5,776		5,776	.1,425						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2022	694		.211.87	6,674			14,702		14,702	4,031						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2023	415		.211.87	5,051			9,894		9,894	2,289						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/16/2020	03/15/2023	1,677		.211.75	20,093			40,102		40,102	9,254						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/16/2020	03/15/2022	118		.211.75	1,135			2,515		2,515	.688						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2020	03/25/2022	2,562		.211.59	25,095			55,099		55,099	14,960						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/27/2020	03/27/2023	1,493		.211.59	18,233			.36,037		.36,037	8,289						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2022	815		.212.30	8,096			17,104		17,104	4,604						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/15/2020	04/18/2022	94		.212.35	.936			1,975		1,975	.529						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/15/2020	04/17/2023	471		.212.35	.5,920			11,104		11,104	2,524						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2023	674		.212.08	.8,480			16,088		16,088	3,641						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2022	47		.212.08	.468			1,002		1,002	.266						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2020	05/13/2022	.52		.212.20	.518			1,102		1,102	.290						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2020	05/15/2023	2,638		.212.26	33,264			62,976		62,976	14,247						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2020	05/16/2022	141		.212.26	.1,413			.3,001		.3,001	.790						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	.14		.212.60	.179			.334		.334	.76						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2022	771		.212.60	.7,806			.16,199		.16,199	4,243						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2023	649		.212.71	.8,073			.15,415		.15,415	.3,484						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2022	277		.212.71	.2,732			.5,836		.5,836	1,514						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2023	.94		.212.93	.1,174			2,218		2,218	.503						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2022	.47		.212.93	.466			.980		.980	.255						0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2022	122		.212.88	.1,214				2,562		.2,562	.661					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2022	1,111		.213.34	.11,068				22,996		.22,996	.5,888					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2021	1,542		.213.34	.10,660				29,486		.29,486	.10,764					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2023	244		.213.34	.3,058				5,691		.5,691	.1,260					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/15/2022	47		.213.40	.467				368		.868	.248					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/17/2023	1,453		.213.40	.18,228				33,891		.33,891	.7,496					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/15/2021	656		.213.40	.4,536				12,504		.12,504	.4,559					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2021	617		.213.85	.4,277				11,487		.11,487	.4,142					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2022	243		.213.85	.2,428				4,963		.4,963	.1,272					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/14/2023	94		.213.79	.1,172				2,176		.2,176	.481					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/13/2021	1,300		.213.79	.9,007				24,290		.24,290	.8,530					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/12/2022	1,268		.213.79	.12,629				26,113		.26,113	.6,655					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/15/2023	1,355		.213.96	.16,994				31,553		.31,553	.6,967					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/16/2021	397		.213.96	.2,754				7,429		.7,429	.2,598					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/15/2022	187		.213.96	.1,864				3,859		.3,859	.983					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/27/2021	173		.213.86	.1,203				3,221		.3,221	.1,109					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/25/2023	9		.213.86	.117				218		.218	.48					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/26/2022	440		.213.86	.4,380				9,085		.9,085	.2,312					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2021	1,161		.214.39	.8,117				21,068		.21,068	.7,108					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2022	196		.214.39	.1,974				4,002		.4,002	.1,019					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2021	560		.214.38	.3,924				10,154		.10,154	.3,420					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2022	70		.214.38	.705				1,429		.1,429	.363					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2023	210		.214.38	.2,651				4,843		.4,843	.1,071					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2022	344		.212.18	.3,424				7,672		.7,672	.1,916					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2021	1,254		.212.18	.8,672				25,499		.25,499	.8,249					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2022	734		.215.12	.7,442				14,741		.14,741	.3,716					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2021	683		.215.12	.4,807				11,993		.11,993	.3,922					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/13/2023	37		.215.12	.473				839		.839	.181					-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2020	10/17/2022	116		.215.18	.1,178				2,331		.2,331	.589					-	0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	10/15/2020	10/16/2023	93	215.18	1,182	2,096	2,096	452 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	10/15/2020	10/15/2021	465	215.18	3,270	8,128	8,128	2,654 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	10/27/2020	10/27/2021	1,698	213.20	11,837	33,008	33,008	10,442 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	10/27/2020	10/27/2023	464	213.20	5,821	11,144	11,144	2,368 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	10/27/2020	10/27/2022	164	213.20	1,645	3,559	3,559	885 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/13/2020	11/12/2021	1,623	218.16	11,682	24,259	24,259	7,773 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/13/2020	11/14/2023	156	218.16	2,030	3,240	3,240	708 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/13/2020	11/14/2022	908	218.16	9,425	16,446	16,446	4,202 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/16/2020	11/15/2021	501	219.64	3,630	6,856	6,856	2,194 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/16/2020	11/15/2023	364	219.64	4,776	7,234	7,234	1,595 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/16/2020	11/15/2022	387	219.64	4,046	6,618	6,618	1,707 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/27/2020	11/26/2021	2,189	221.60	16,102	26,658	26,658	8,382 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	11/27/2020	11/25/2022	190	221.60	2,003	3,010	3,010	781 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/14/2020	12/14/2022	863	222.46 .....	.9,235	13,386	13,386	3,478 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/14/2020	12/14/2021	2,427	222.46	18,036	28,449	28,449	8,787 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/14/2020	12/14/2023	130	222.46	1,746	2,393	2,393 .....	.532 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/15/2020	12/15/2021	1,656	223.49 .....	.12,358 .....	.18,145 .....	.18,145 .....	.5,563 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/15/2020	12/15/2022	380	223.49 .....	.4,089	5,656	5,656 .....	.1,476 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/15/2020	12/15/2023	157	223.49 .....	.2,104	2,783	2,783 .....	.622 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/24/2020	12/27/2023	72	223.18 .....	.952	1,293	1,293 .....	.288 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/24/2020	12/27/2021	735	223.18 .....	.5,412	8,326	8,326 .....	.2,535 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	12/24/2020	12/27/2022	453	223.18 .....	.4,798	6,874	6,874 .....	.1,792 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/14/2021	01/12/2024	129	224.27 .....	.1,740	2,245	2,245 .....	.505 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/14/2021	01/13/2023	361	224.27 .....	.3,880	5,273	5,273 .....	.1,393 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/14/2021	01/14/2022	2,096	224.27 .....	.15,698 .....	.22,571 .....	.22,571 .....	.6,873 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/15/2021	01/16/2024	156	224.01 .....	.2,104	2,739	2,739 .....	.635 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/15/2021	01/18/2022	871	224.01 .....	.6,513	9,576	9,576 .....	.3,063 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/15/2021	01/17/2023	714	224.01 .....	.7,664 .....	.10,571 .....	.10,571 .....	.2,907 .....	.....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/807	01/27/2021	01/27/2023	396	224.83 .....	.4,272	5,700	5,700 .....	.1,428 .....	.....	.....	.....	.....	.....	.....	.....	0001

STATEMENT AS OF JUNE 30, 2021 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2022	2,464 .....	.224.83	18,448	25,971	25,971	7,523									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	1,183 .....	.224.83	15,987	20,291	20,291	4,304									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	772 .....	.225.40	8,335	10,993	10,993	2,658									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	142 .....	.225.40	1,923	2,411	2,411 .....	.487									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2022	1,437 .....	.225.40	10,789	14,921	14,921	4,131									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2022	1,893 .....	.224.50	14,153	19,594	19,594	5,441									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2024	223 .....	.224.50	3,000	3,768	3,768 .....	.768									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2023	334 .....	.224.50	3,585	4,741	4,741	1,156									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/26/2021	02/25/2022	211 .....	.222.74	1,565	2,606	2,606	1,041									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	530 .....	.222.74	5,640	8,466	8,466	2,825									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2024	2,272 .....	.222.74	30,208 .....	.42,163 .....	.42,163 .....	.11,955									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2024	1,067 .....	.226.81	14,520 .....	.17,541 .....	.17,541 .....	.3,021									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2023	265 .....	.226.81	2,886	3,627	3,627 .....	.741									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2022	1,208 .....	.226.81	9,179 .....	.11,875 .....	.11,875 .....	.2,696									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2022	704 .....	.227.37	5,360	6,678	6,678 .....	.1,318									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2023 .....	.66 .....	.227.37 .....	.722 .....	.884 .....	.884 .....	.163									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2024	132 .....	.227.37 .....	.1,800	2,130	2,130 .....	.330									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/26/2021	03/25/2022	609 .....	.228.28	4,657	5,523	5,523 .....	.866									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2024	1,262 .....	.228.28 .....	.17,309 .....	.19,883 .....	.19,883 .....	.2,574									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2023 .....	.35 .....	.228.28 .....	.385 .....	.456 .....	.456 .....	.71									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2021	04/14/2022	410 .....	.229.21	3,158	3,592	3,592 .....	.434									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2021	04/12/2024	183 .....	.229.21 .....	.2,520	2,791	2,791 .....	.271									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2021	04/14/2023 .....	.22 .....	.229.21 .....	.241 .....	.275 .....	.275 .....	.34									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/15/2021	04/18/2022	1,954 .....	.230.32 .....	.15,120 .....	.15,982 .....	.15,982 .....	.862									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/15/2021	04/17/2023 .....	.304 .....	.230.32 .....	.3,367 .....	.3,662 .....	.3,662 .....	.295									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/15/2021	04/15/2024	478 .....	.230.32 .....	.6,600 .....	.7,021 .....	.7,021 .....	.421									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2021	04/27/2023	1,098 .....	.230.50 .....	.12,195 .....	.13,226 .....	.13,226 .....	.1,032									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2021	04/27/2022	1,328 .....	.230.50 .....	.10,282 .....	.10,926 .....	.10,926 .....	.644									0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2021	04/26/2024	1,158 .....	.230.50 .....	.16,100 .....	.17,028 .....	.17,028 .....	.928									0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2021	05/12/2023	826		234.89		9,351		8,358		8,358	(992)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2021	05/14/2024	673		234.89		9,527		8,624		8,624	(904)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/14/2021	05/13/2022	1,354		234.89		10,685		8,543		8,543	(2,142)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/17/2021	05/15/2023	999		235.21		11,327		10,001		10,001	(1,326)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/17/2021	05/16/2022	1,020		235.21		8,064		6,336		6,336	(1,728)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/17/2021	05/15/2024	361		235.21		5,126		4,586		4,586	(540)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2021	05/27/2022	983		233.96		7,751		6,754		6,754	(997)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2021	05/24/2024	996		233.96		14,120		13,236		13,236	(884)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2021	05/26/2023	385		233.96		4,365		4,101		4,101	(264)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2024	966		236.06		13,885		12,112		12,112	(1,773)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2023	140		236.06		1,614		1,385		1,385	(228)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2022	2,105		236.06		16,848		13,011		13,011	(3,837)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2021	06/15/2022	1,376		236.22		11,018		8,434		8,434	(2,584)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2021	06/17/2024	593		236.22		8,512		7,402		7,402	(1,110)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2021	06/15/2023	191		236.22		2,196		1,876		1,876	(320)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2022	365		233.06		2,873		2,790		2,790	(83)						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2023	159		233.06		1,802		1,805		1,805	3						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2024	918		233.06		12,947		12,800		12,800	(147)						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		38,578		38,578	11,339						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		472,117		472,117	204,367						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		124,019		124,019	57,189						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		359,102		359,102	225,970						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		346,599		346,599	219,562						0001
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		239,812		239,812	159,131						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		1,701,330		1,701,330	521,840						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		9,028,956		9,028,956	3,970,936						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		23,712		23,712	10,727						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUN3JPFGFN3BB653	07/27/2020	07/27/2021	193		3,239.41		38,750		203,419		203,419	89,217						0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUN3JPFGFN3BB653	07/27/2020	07/27/2021	37		3,239.41		7,140		21,861		21,861	6,659						0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/14/2020	08/13/2021	152	3,372.85	26,985 .....	.....	.....	.....	81,315 .....	.....	81,315	32,072 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/14/2020	08/13/2021	536	3,372.85	148,355 .....	.....	.....	.....	493,486 .....	.....	493,486	230,491 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	83,091 .....	.....	83,091	55,289 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	185,491 .....	.....	185,491	121,110 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	1,571,829 .....	.....	1,571,829	618,200 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	121,224 .....	.....	121,224	81,248 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	50,410 .....	.....	50,410	24,219 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	7,265,499 .....	.....	7,265,499	3,384,477 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	307,374 .....	.....	307,374	199,641 .....	.....	.....	.....	.....	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 .....	.....	.....	.....	159,185 .....	.....	159,185	78,079 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021	186	3,484.55	52,764 .....	.....	.....	.....	151,373 .....	.....	151,373	74,738 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021	15	3,484.55	2,772 .....	.....	.....	.....	6,220 .....	.....	6,220	2,815 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	601	3,383.54	174,955 .....	.....	.....	.....	547,395 .....	.....	547,395	250,513 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	159	3,383.54	30,451 .....	.....	.....	.....	95,643 .....	.....	95,643	39,885 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	1,298	3,401.20	44,150 .....	.....	.....	.....	354,295 .....	.....	354,295	218,660 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	65	3,452.22	15,840 .....	.....	.....	.....	54,739 .....	.....	54,739	26,091 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	1,696	3,401.20	61,739 .....	.....	.....	.....	480,132 .....	.....	480,132	296,473 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	948	3,401.20	21,285 .....	.....	.....	.....	190,330 .....	.....	190,330	118,799 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	10,086	3,401.20	2,469,960 .....	.....	.....	.....	9,025,087 .....	.....	9,025,087	4,171,026 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	3,931	3,401.20	935,900 .....	.....	.....	.....	2,320,412 .....	.....	2,320,412	987,656 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	153	3,401.20	4,004 .....	.....	.....	.....	34,634 .....	.....	34,634	21,481 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021	178	3,486.23	43,560 .....	.....	.....	.....	144,664 .....	.....	144,664	70,348 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	36	3,298.46	8,260 .....	.....	.....	.....	24,513 .....	.....	24,513	9,123 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	414	3,298.46	98,280 .....	.....	.....	.....	411,037 .....	.....	411,037	177,409 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	195	3,488.67	36,380 .....	.....	.....	.....	109,641 .....	.....	109,641	52,441 .....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	493	3,488.67	144,308 .....	.....	.....	.....	402,140 .....	.....	402,140	191,577 .....	.....	.....	.....	.....	0001
S&P500 OTC European	</td																						

STATEMENT AS OF JUNE 30, 2021 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
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S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	3,400 ..	3,483.34 ..	634,655 ..			1,954,250 ..		1,954,250 ..	928,600 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	795 ..	3,483.34 ..	30,193 ..			169,499 ..		169,499 ..	99,258 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	76 ..	3,483.34 ..	2,412 ..			.13,663 ..		.13,663 ..	.7,962 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	1,542 ..	3,483.34 ..	61,755 ..			346,202 ..		346,202 ..	.203,186 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	8,762 ..	3,483.34 ..	2,563,680 ..			7,192,567 ..		7,192,567 ..	.3,413,558 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	105 ..	3,390.68 ..	20,648 ..			.70,017 ..		.70,017 ..	.29,433 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	473 ..	3,390.68 ..	.141,152 ..			.430,083 ..		.430,083 ..	.191,717 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	559 ..	3,585.15 ..	.155,989 ..			.409,192 ..		.409,192 ..	.202,325 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	53 ..	3,585.15 ..	.9,206 ..			.27,514 ..		.27,514 ..	.14,329 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	2,712 ..	3,626.91 ..	.467,851 ..			.1,327,091 ..		.1,327,091 ..	.726,375 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	167 ..	3,717.58 ..	.37,734 ..			.102,048 ..		.102,048 ..	.54,719 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	1,771 ..	3,626.91 ..	.82,240 ..			.258,583 ..		.258,583 ..	.142,728 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	7,234 ..	3,626.91 ..	.2,027,333 ..			.5,021,047 ..		.5,021,047 ..	.2,541,738 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	18 ..	3,681.31 ..	.4,412 ..			.11,550 ..		.11,550 ..	.6,051 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	127 ..	3,626.91 ..	.5,106 ..			.16,102 ..		.16,102 ..	.8,646 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	323 ..	3,626.91 ..	.10,413 ..			.33,130 ..		.33,130 ..	.17,236 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/27/2020 ..	11/26/2021 ..	383 ..	3,638.35 ..	.104,550 ..			.263,187 ..		.263,187 ..	.133,218 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/27/2020 ..	11/26/2021 ..	67 ..	3,638.35 ..	.10,980 ..			.32,303 ..		.32,303 ..	.17,520 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	12/14/2020 ..	12/14/2021 ..	230 ..	3,647.49 ..	.41,363 ..			.118,548 ..		.118,548 ..	.65,632 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	12/14/2020 ..	12/14/2021 ..	558 ..	3,647.49 ..	.159,544 ..			.381,718 ..		.381,718 ..	.192,159 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	1,827 ..	3,694.62 ..	.86,400 ..			.190,645 ..		.190,645 ..	.90,746 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	168 ..	3,694.62 ..	.6,262 ..			.14,398 ..		.14,398 ..	.6,791 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	133 ..	3,786.99 ..	.31,850 ..			.74,460 ..		.74,460 ..	.40,821 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	2,653 ..	3,694.62 ..	.480,200 ..			.1,252,192 ..		.1,252,192 ..	.723,071 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	235 ..	3,694.62 ..	.7,221 ..			.17,077 ..		.17,077 ..	.8,155 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	8 ..	3,750.04 ..	.2,100 ..			.4,820 ..		.4,820 ..	.2,586 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	12/15/2020 ..	12/15/2021 ..	7,158 ..	3,694.62 ..	.2,089,155 ..			.4,598,542 ..		.4,598,542 ..	.2,383,160 ..						0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB																	

STATEMENT AS OF JUNE 30, 2021 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	01/14/2021	01/14/2022 .....	.99	3,795.54 .....	.17,554 .....	.40,930 .....	.40,930 .....	.23,376									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	462	3,795.54 .....	.136,533 .....	.261,168 .....	.261,168 .....	.124,634									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.122	3,862.46 .....	.29,762 .....	.62,418 .....	.62,418 .....	.32,656									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	2,018	3,768.25 .....	.91,260 .....	.82,766 .....	.82,766 .....	.(8,494)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	7,886	3,768.25 .....	.2,362,045 .....	.4,657,168 .....	.4,657,168 .....	.2,295,123									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.12	3,824.77 .....	.3,164 .....	.6,481 .....	.6,481 .....	.3,317									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	791	3,768.25 .....	.42,316 .....	.40,498 .....	.40,498 .....	.(1,818)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	3,648	3,768.25 .....	.668,282 .....	.1,573,489 .....	.1,573,489 .....	.905,207									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	289	3,768.25 .....	.10,137 .....	.8,313 .....	.8,313 .....	.(1,824)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022 .....	.48	3,750.77 .....	.10,199 .....	.21,962 .....	.21,962 .....	.11,762									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	342	3,750.77 .....	.115,406 .....	.208,119 .....	.208,119 .....	.92,713									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	02/12/2021	02/14/2022	737	3,934.83 .....	.241,280 .....	.342,434 .....	.342,434 .....	.101,154									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	02/12/2021	02/14/2022	142	3,934.83 .....	.27,279 .....	.45,368 .....	.45,368 .....	.18,089									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	217	3,932.59 .....	.6,071 .....	.5,287 .....	.5,287 .....	.(783)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	6,287	3,932.59 .....	.2,047,230 .....	.2,922,358 .....	.2,922,358 .....	.875,128									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	1,376	3,932.59 .....	.52,477 .....	.45,686 .....	.45,686 .....	.(6,791)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.93	4,030.90 .....	.25,003 .....	.36,041 .....	.36,041 .....	.11,038									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.34	3,991.58 .....	.10,004 .....	.14,368 .....	.14,368 .....	.4,365									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	2,725	3,932.59 .....	.517,583 .....	.883,228 .....	.883,228 .....	.365,646									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.506	3,932.59 .....	.23,283 .....	.20,489 .....	.20,489 .....	.(2,794)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	02/26/2021	02/25/2022	309	3,811.15 .....	.103,105 .....	.175,832 .....	.175,832 .....	.72,727									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	02/26/2021	02/25/2022 .....	.10	3,811.15 .....	.1,972 .....	.4,264 .....	.4,264 .....	.2,292									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	03/12/2021	03/14/2022	134	3,943.34 .....	.25,445 .....	.43,448 .....	.43,448 .....	.18,003									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	03/12/2021	03/14/2022	876	3,943.34 .....	.274,752 .....	.412,566 .....	.412,566 .....	.137,814									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	796	3,968.94 .....	.39,816 .....	.33,862 .....	.33,862 .....	.(5,954)									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	6,708	3,968.94 .....	.2,079,413 .....	.3,024,723 .....	.3,024,723 .....	.945,311									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022 .....	.54	4,028.47 .....	.15,012 .....	.22,071 .....	.22,071 .....	.7,059									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146																	

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Description									Code	Fair Value												
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022 .....	.610	3,968.94	19,118	13,920 .....	.13,920	(5,198)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022 .....	.3,153	3,968.94	977,422	1,029,375	1,029,375 .....	.51,954							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDEJDB5FIOLXP3B76	03/26/2021	03/25/2022 .....	.123	3,974.54	36,162 .....	.55,596 .....	.55,596 .....	.19,434							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDEJDB5FIOLXP3B76	03/26/2021	03/25/2022 .....	.33	3,974.54	5,799 .....	.10,995 .....	.10,995 .....	.5,196							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDEJDB5FIOLXP3B76	04/14/2021	04/14/2022 .....	.759	4,124.66	216,283	264,919	264,919 .....	.48,636							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDEJDB5FIOLXP3B76	04/14/2021	04/14/2022 .....	.130	4,124.66	21,412 .....	.27,759 .....	.27,759 .....	.6,347							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.3,165	4,170.42	531,960 .....	.580,489 .....	.580,489 .....	.48,529							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.73	4,274.68	16,714 .....	.18,349 .....	.18,349 .....	.1,635							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.1,284	4,170.42 .....	.58,905 .....	.20,031 .....	.20,031	(.38,874)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.613	4,170.42 .....	.35,004 .....	.12,032 .....	.12,032	(.22,971)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.329	4,170.42 .....	.17,947 .....	.5,995 .....	.5,995	(.11,952)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.85	4,170.42 .....	.3,905 .....	.1,220 .....	.1,220	(.2,685)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.7,541	4,170.42 .....	.2,163,760 .....	.2,401,498 .....	.2,401,498 .....	.237,738							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.54	4,232.98 .....	.13,545 .....	.14,953 .....	.14,953 .....	.1,408							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.114	4,170.42 .....	.6,033 .....	.1,925 .....	.1,925	(.4,108)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.452	4,186.72 .....	.130,983 .....	.141,499 .....	.141,499 .....	.10,516							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.89	4,186.72 .....	.14,718 .....	.16,124 .....	.16,124 .....	.1,407							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022 .....	.128	4,173.85 .....	.22,112 .....	.26,154 .....	.26,154 .....	.4,042							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022 .....	.319	4,173.85 .....	.93,190 .....	.105,082 .....	.105,082 .....	.11,892							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.1,214	4,163.29 .....	.56,616 .....	.18,881 .....	.18,881	(.37,736)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.267	4,163.29 .....	.13,986 .....	.4,783 .....	.4,783	(.9,203)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.2,779	4,163.29 .....	.487,097 .....	.586,687 .....	.586,687 .....	.99,590							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.101	4,267.37 .....	.23,787 .....	.27,277 .....	.27,277 .....	.3,491							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.42	4,163.29 .....	.1,838 .....	.606 .....	.606	(.1,232)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.29	4,225.74 .....	.7,378 .....	.8,464 .....	.8,464 .....	.1,086							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.127	4,163.29 .....	.6,307 .....	.2,128 .....	.2,128	(.4,179)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	05/17/2021	05/16/2022 .....	.594	4,163.29 .....	.33,165 .....	.11,408 .....	.11,408	(.21,757)							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022 .....	.73	4,200.88 .....	.11,704 .....	.14,191 .....	.14,191 .....	.2,487							-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022 .....	.128	4,200.88 .....	.36,652 .....	.40,646 .....	.40,646 .....	.3,994							-	0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	161	4,255.15	25,794	27,683	27,683	1,889									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	412	4,255.15	115,106	119,380	119,380	4,274									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	5,230	4,246.59	1,470,368	1,547,021	1,547,021 .....	.76,653									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	5	4,310.29	1,261	1,328	1,328 .....	.68									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.88	4,352.75 .....	.19,373 .....	.20,399 .....	.20,399 .....	.1,026									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	2,149	4,246.59 .....	.345,913 .....	.382,760 .....	.382,760 .....	.36,847									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.379	4,246.59 .....	.22,218 .....	.5,145 .....	.5,145	-(17,073)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	1,179	4,246.59 .....	.58,058 .....	.12,623 .....	.12,623	-(45,435)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.47	4,246.59 .....	.2,620 .....	.593 .....	.593	-(2,027)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.304	4,246.59 .....	.14,061 .....	.2,989 .....	.2,989	-(11,072)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.138	4,246.59 .....	.5,558 .....	.1,130 .....	.1,130	-(4,428)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	06/16/2021	05/16/2022 .....	.6,231	4,163.29 .....	.1,835,057 .....	.2,102,819 .....	.2,102,819 .....	.267,762									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.98	4,280.70 .....	.14,921 .....	.16,114 .....	.16,114 .....	.1,193									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.105	4,280.70 .....	.29,026 .....	.29,433 .....	.29,433 .....	.407									0001	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									25,968,844	19,842,978	0	97,781,745 XXX	97,781,745 XXX	38,690,184	0	0	0	0	0	0	0	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other									25,968,844	19,842,978	0	97,781,745 XXX	97,781,745 XXX	38,690,184	0	0	0	0	0	0	0	XXX		
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0359999999. Subtotal - Purchased Options - Income Generation									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
PREMIER OIL PLC PP Warrant G72168186	Premier Oil	N/A		US - Chicago Board	213800KYDSDFTH2K71	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	549300U0M7B7PD2UT305	01/31/2018	07/31/2042 .....	.2,495 .....	.00														
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		US - OTC Bulletin	B6	BBG00Z6RLQP8	02/11/2021	02/09/20262,87836.1850,36560,06460,0649,699								
NOBEL CORP/C2 NOBEL CORP-WARRANT 2 BMB0572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/20286,19323.1327,86943,04143,04115,173								
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB0583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/20286,19319.2734,06252,64152,64118,579								
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									.128,060 .....	.112,296	0 .....	.332,566 XXX .....	.332,566 XXX .....	.43,451	0	0	0	0	0	0	0	XXX	
0429999999. Subtotal - Purchased Options - Other									.128,060 .....	.112,296	0 .....	.332,566 XXX .....	.332,566 XXX .....	.43,451	0	0	0	0	0	0	0	XXX	
0439999999. Total Purchased Options - Call Options and Warrants									26,096,904	19,955,274	0	98,114,311 XXX	98,114,311 XXX	38,733,635	0	0	0	0	0	0	0	XXX		
0449999999. Total Purchased Options - Put Options									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0459999999. Total Purchased Options - Caps									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0469999999. Total Purchased Options - Floors									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0479999999. Total Purchased Options - Collars									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0489999999. Total Purchased Options - Other									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0499999999. Total Purchased Options									26,096,904	19,955,274	0	98,114,311 XXX	98,114,311 XXX	38,733,635	0	0	0	0	0	0	0	XXX		
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0 XXX	0	0	0	0	0	0	0	0	0	0	XXX	

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	61	3,293.45	(8,154)			(32,758)		(32,758)	(10,992)						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)			(206,504)		(206,504)	(94,536)						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)			(159,874)		(159,874)	(74,606)						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)			(58,281)		(58,281)	(26,936)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	133	3,291.09	(32,379)			(133,826)		(133,826)	(61,122)						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)			(469,007)		(469,007)	(213,183)						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)			(239,183)		(239,183)	(76,656)						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)			(1,357,143)		(1,357,143)	(608,169)						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)			(246,604)		(246,604)	(80,837)						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)			(746,278)		(746,278)	(337,606)						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)			(2,777,420)		(2,777,420)	(1,280,766)						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)			(47,745)		(47,745)	(16,012)						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)			(378,211)		(378,211)	(129,824)						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)			(119,971)		(119,971)	(56,407)						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)			(23,262)		(23,262)	(10,645)						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)			(592,575)		(592,575)	(205,828)						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)			(2,940,038)		(2,940,038)	(1,362,315)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	55	3,336.59	(7,894)			(52,916)		(52,916)	(24,558)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	50	3,352.79	(6,707)			(47,084)		(47,084)	(22,064)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	78	3,368.99	(9,830)			(72,564)		(72,564)	(34,339)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	12	3,368.99	(1,512)			(5,748)		(5,748)	(2,097)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	9	3,360.89	(1,203)			(8,644)		(8,644)	(4,071)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB8B653	07/27/2020	07/27/2021	24	3,336.59	(3,381)			(12,142)		(12,142)	(4,227)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/14/2020	08/13/2021	112	3,516.20	(21,715)			(87,235)		(87,235)	(44,506)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/14/2020	08/13/2021	105	3,490.90	(21,833)			(84,775)		(84,775)	(42,573)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/14/2020	08/13/2021	65	3,474.04	(7,621)			(28,078)		(28,078)	(12,737)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/14/2020	08/13/2021	43	3,482.47	(4,838)			(18,101)		(18,101)	(8,312)						0001	
S&P500 OTC European</td																							

STATEMENT AS OF JUNE 30, 2021 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/14/2020	08/13/2021 .....	.45	3,516.20	(4,379)			(17,473)		(17,473)	(8,432)						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)			(19,877)		(19,877)	(8,550)						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)			(331,274)		(331,274)	(136,144)						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)			(652,730)		(652,730)	(313,594)						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)			(2,172,600)		(2,172,600)	(1,065,637)						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)			(342,409)		(342,409)	(150,762)						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)			(1,167,976)		(1,167,976)	(555,322)						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)			(152,870)		(152,870)	(76,546)						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)			(96,576)		(96,576)	(46,840)						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)			(514,318)		(514,318)	(229,127)						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)			(94,750)		(94,750)	(45,762)						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)			(156,839)		(156,839)	(65,636)						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)			(49,080)		(49,080)	(23,926)						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)			(2,501,976)		(2,501,976)	(1,233,504)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021 .....	.160	3,589.09	(34,868)			(113,573)		(113,573)	(59,849)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021 .....	.26	3,641.35	(5,042)			(17,415)		(17,415)	(9,494)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021 .....	.15	3,597.80	(1,763)			(4,531)		(4,531)	(2,405)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.18	3,493.51	(4,008)			(14,292)		(14,292)	(6,986)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.10	3,518.88	(1,132)			(4,546)		(4,546)	(2,222)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.8	3,527.34	(1,602)			(5,939)		(5,939)	(2,963)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.489	3,485.05	(112,637)			(398,058)		(398,058)	(193,590)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.86	3,535.80	(17,637)			(66,030)		(66,030)	(33,110)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.108	3,493.51	(13,835)			(53,175)		(53,175)	(25,197)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021 .....	.41	3,485.05	(5,421)			(20,542)		(20,542)	(9,635)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021 .....	.4,419	3,494.73	(838,674)			(3,557,452)		(3,557,452)	(1,738,712)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021 .....	.237	3,440.31	(52,003)			(203,036)		(203,036)	(96,104)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/15/2020	09/15/2021 .....	.201	3,460.72	(41,991)			(168,781)		(168,781)	(80,850)						0001
S&P500 O																							

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received Paid)	Current Year Initial Cost of Un-discounted Premium (Received Paid)	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Description									Code	Fair Value												
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	1,088		3,452.22	(231,620)			(920,658)		(920,658)	(438,828)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	169		3,435.21	(36,685)			(94,045)		(94,045)	(41,606)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	1,810		3,494.73	(336,063)			(898,985)		(898,985)	(426,356)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	875		3,452.22	(181,773)			(471,703)		(471,703)	(212,821)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	178		3,520.24	(39,870)			(138,805)		(138,805)	(68,889)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	747		3,469.22	(152,146)			(619,680)		(619,680)	(298,324)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	51		3,469.22	(10,220)			(26,871)		(26,871)	(12,367)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/15/2020	09/15/2021	3,394		3,486.23	(660,374)			(2,760,556)		(2,760,556)	(1,342,413)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/25/2020	09/27/2021	112		3,446.89	(16,909)			(95,678)		(95,678)	(45,046)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/25/2020	09/27/2021	227		3,397.41	(40,072)			(204,233)		(204,233)	(93,319)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/25/2020	09/27/2021	16		3,405.66	(2,698)			(9,287)		(9,287)	(3,860)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/25/2020	09/27/2021	20		3,438.64	(2,997)			(10,741)		(10,741)	(4,626)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	09/25/2020	09/27/2021	75		3,389.17	(13,481)			(67,653)		(67,653)	(30,759)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	277		3,593.33	(64,178)			(198,816)		(198,816)	(100,833)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	87		3,584.61	(20,445)			(62,741)		(62,741)	(31,649)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	39		3,645.66	(7,911)			(25,832)		(25,832)	(13,538)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	107		3,602.05	(13,130)			(48,032)		(48,032)	(25,863)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	13		3,636.94	(2,696)			(8,716)		(8,716)	(4,542)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	88		3,593.33	(11,144)			(40,298)		(40,298)	(21,495)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBL0EJDB5F10LXP3B76	10/14/2020	10/14/2021	77		3,602.05	(17,550)			(54,818)		(54,818)	(27,952)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	146		3,544.30	(22,063)			(75,224)		(75,224)	(38,050)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	47		3,553.01	(6,922)			(23,926)		(23,926)	(12,212)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,249		3,535.59	(325,163)			(963,162)		(963,162)	(471,335)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	277		3,551.27	(69,779)			(209,557)		(209,557)	(103,515)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,625		3,579.13	(215,816)			(778,350)		(778,350)	(408,284)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	128		3,605.26	(28,222)			(90,138)		(90,138)	(46,018)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	349		3,535.59	(54,177)			(182,245)		(182,245)	(91,361)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,045		3,570.42	(143,343)			(509,642)		(509,642)	(264,879)				-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	452		3,553.01	(113,362)			(341,278)		(341,278)	(168,756)				-	0001	

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STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	4,322 ..	3,579.13 ..	(1,022,385) ..				(3,155,665) ..		(3,155,665) ..	(1,585,353) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	188 ..	3,521.66 ..	(30,628) ..				(100,867) ..		(100,867) ..	(49,842) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	2,391 ..	3,570.42 ..	(577,019) ..				(1,765,675) ..		(1,765,675) ..	(882,347) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/15/2020 ..	10/15/2021 ..	151 ..	3,544.30 ..	(38,498) ..				(115,004) ..		(115,004) ..	(56,571) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	6 ..	3,509.35 ..	(715) ..				(3,071) ..		(3,071) ..	(1,443) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	94 ..	3,475.45 ..	(23,181) ..				(78,400) ..		(78,400) ..	(36,739) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	47 ..	3,500.88 ..	(6,177) ..				(26,111) ..		(26,111) ..	(12,166) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	32 ..	3,526.31 ..	(3,803) ..				(16,927) ..		(16,927) ..	(8,084) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	14 ..	3,500.88 ..	(3,214) ..				(11,180) ..		(11,180) ..	(5,316) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	6 ..	3,517.83 ..	(692) ..				(3,024) ..		(3,024) ..	(1,432) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	15 ..	3,492.40 ..	(2,045) ..				(8,502) ..		(8,502) ..	(3,929) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	185 ..	3,543.26 ..	(38,854) ..				(142,004) ..		(142,004) ..	(69,220) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	10/27/2020 ..	10/27/2021 ..	180 ..	3,492.40 ..	(42,466) ..				(146,317) ..		(146,317) ..	(69,234) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	11 ..	3,719.59 ..	(1,136) ..				(4,386) ..		(4,386) ..	(2,593) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	43 ..	3,683.74 ..	(9,425) ..				(27,546) ..		(27,546) ..	(14,483) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	169 ..	3,746.48 ..	(31,746) ..				(99,007) ..		(99,007) ..	(54,178) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	216 ..	3,674.78 ..	(48,452) ..				(140,216) ..		(140,216) ..	(73,301) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	35 ..	3,737.52 ..	(6,634) ..				(20,505) ..		(20,505) ..	(11,158) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	97 ..	3,692.70 ..	(20,725) ..				(61,111) ..		(61,111) ..	(32,317) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	32 ..	3,701.67 ..	(3,468) ..				(12,978) ..		(12,978) ..	(7,545) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ..	11/13/2020 ..	11/12/2021 ..	9 ..	3,692.70 ..	(1,054) ..				(3,886) ..		(3,886) ..	(2,240) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	357 ..	3,690.38 ..	(48,265) ..				(152,303) ..		(152,303) ..	(88,448) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	3,589 ..	3,726.65 ..	(793,646) ..				(2,166,398) ..		(2,166,398) ..	(1,168,366) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	18 ..	3,703.08 ..	(4,145) ..				(11,197) ..		(11,197) ..	(5,948) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	112 ..	3,681.31 ..	(27,487) ..				(71,972) ..		(71,972) ..	(37,705) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	627 ..	3,699.45 ..	(148,034) ..				(393,988) ..		(393,988) ..	(208,821) ..					0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	11/16/2020 ..	11/15/2021 ..	2,111 ..	3,726.65 ..	(247,792) ..				(824,932) ..		(824,932) ..	(495,571) ..					0001	
S&P500 OTC European					</td																		

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167	3,753.85	.....(34,104)	.....(96,630)	.....(96,630)	.....(53,004)	.....	.....	.....	.....	.....	.....	.....	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,057	3,717.58	.....(465,280)	.....(1,258,299)	.....(1,258,299)	.....(674,709)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	849	3,690.38	.....(204,728)	.....(540,352)	.....(540,352)	.....(284,740)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	38	3,702.02	.....(4,620)	.....(15,779)	.....(15,779)	.....(9,056)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	21	3,783.88	.....(1,757)	.....(7,092)	.....(7,092)	.....(4,376)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	65	3,747.50	.....(13,223)	.....(38,040)	.....(38,040)	.....(20,629)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	157	3,738.40	.....(33,011)	.....(94,026)	.....(94,026)	.....(50,704)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	9	3,747.50	.....(850)	.....(3,193)	.....(3,193)	.....(11,908)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	143	3,802.08	.....(25,380)	.....(77,604)	.....(77,604)	.....(43,460)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	18	3,756.60	.....(3,517)	.....(10,218)	.....(10,218)	.....(5,572)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	112	3,766.03	.....(12,546)	.....(44,951)	.....(44,951)	.....(27,439)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	32	3,802.51	.....(3,054)	.....(11,703)	.....(11,703)	.....(7,357)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	174	3,756.91	.....(38,291)	.....(102,231)	.....(102,231)	.....(55,106)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	160	3,766.03	.....(34,339)	.....(92,589)	.....(92,589)	.....(50,180)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	144	3,747.80	.....(32,402)	.....(85,835)	.....(85,835)	.....(46,015)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	19	3,711.32	.....(2,622)	.....(8,569)	.....(8,569)	.....(5,000)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	67	3,756.91	.....(7,703)	.....(27,227)	.....(27,227)	.....(16,496)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	12/14/2020	12/14/2021	80	3,811.63	.....(15,278)	.....(43,059)	.....(43,059)	.....(23,956)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	106	3,750.04	.....(27,058)	.....(62,661)	.....(62,661)	.....(33,617)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,107	3,796.22	.....(258,073)	.....(787,410)	.....(787,410)	.....(494,162)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,344	3,786.99	.....(551,555)	.....(1,315,917)	.....(1,315,917)	.....(721,421)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	143	3,759.28	.....(20,294)	.....(58,708)	.....(58,708)	.....(35,755)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	107	3,777.75	.....(14,090)	.....(41,848)	.....(41,848)	.....(25,874)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	4,217	3,796.22	.....(970,634)	.....(2,333,697)	.....(2,333,697)	.....(1,286,167)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	8	3,777.75	.....(1,950)	.....(4,624)	.....(4,624)	.....(2,522)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	102	3,768.51	.....(13,864)	.....(40,635)	.....(40,635)	.....(24,937)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	415	3,759.28	.....(104,288)	.....(243,270)	.....(243,270)	.....(131,235)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	127	3,750.04	.....(18,631)	.....(53,199)	.....(53,199)	.....(32,156)	.....	.....	.....	.....	.....	.....	.....	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133	3,823.93	.....(28,837)	.....(70,233)	.....(70,233)	.....(39,325)	.....	.....	.....	.....	.....	.....	.....	0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021 .....	.76	3,772.21	(18,463)			(43,522)		(43,522)	(23,657)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021 .....	.66	3,851.64	(6,439)			(21,278)		(21,278)	(13,942)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.81	3,814.15	(8,821)			(28,495)		(28,495)	(17,364)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.25	3,823.41	(2,584)			(8,457)		(8,457)	(5,188)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.54	3,814.15	(11,781)			(29,161)		(29,161)	(16,113)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.179	3,869.70	(34,078)			(88,727)		(88,727)	(50,663)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.215	3,804.89	(48,158)			(118,348)		(118,348)	(65,053)						0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.8	3,871.45		(1,959)	(3,967)		(3,967)	(2,008)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.11	3,928.38		(1,090)	(3,060)		(3,060)	(1,970)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.120	3,937.87		(25,417)	(53,784)		(53,784)	(28,367)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.15	3,966.34		(1,285)	(3,773)		(3,773)	(2,489)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.20	3,909.41		(4,601)	(9,554)		(9,554)	(4,953)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.44	3,909.41		(4,909)	(13,463)		(13,463)	(8,555)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.12	3,918.90		(1,250)	(3,466)		(3,466)	(2,217)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.18	3,871.45		(2,385)	(6,235)		(6,235)	(3,850)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.66	3,918.90		(14,542)	(30,379)		(30,379)	(15,838)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.248	3,899.92		(57,443)	(118,535)		(118,535)	(61,092)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,022	3,871.88		(127,089)	(341,571)		(341,571)	(214,483)							0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.172	3,834.19		(24,856)	(63,701)		(63,701)	(38,845)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.6,723	3,862.46		(1,633,094)	(3,437,815)		(3,437,815)	(1,804,721)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.216	3,809.70		(59,096)	(120,131)		(120,131)	(61,035)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.310	3,824.77		(46,332)	(117,399)		(117,399)	(71,067)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.122	3,890.72		(27,669)	(59,571)		(59,571)	(31,902)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.109	3,809.70		(17,150)	(42,676)		(42,676)	(25,525)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.313	3,834.19		(81,090)	(167,489)		(167,489)	(86,400)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.633	3,824.77		(167,355)	(343,530)		(343,530)	(176,175)							0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022 .....	.1,751	3,862.46		(226,248)	(600,810)		(600,810)	(374,562)							0001
S&P500 OTC European																							

STATEMENT AS OF JUNE 30, 2021 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

E06.26

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	45		3,954.07		(11,050)		(20,272)		(20,272)	(9,222)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	23		3,877.85		(6,527)		(11,624)		(11,624)	(5,096)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	64		3,925.48		(16,698)		(30,286)		(30,286)	(13,588)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	148		3,935.01		(38,059)		(69,340)		(69,340)	(31,281)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	10		3,925.48		(1,302)		(3,252)		(3,252)	(1,950)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	02/26/2021	02/25/2022	30		3,944.54		(7,691)		(14,060)		(14,060)	(6,369)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	186		4,051.78		(46,305)		(72,349)		(72,349)	(26,044)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	21		4,101.07		(2,171)		(3,907)		(3,907)	(1,736)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	8		4,032.07		(1,038)		(1,880)		(1,880)	(842)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	299		4,061.64		(72,688)		(113,969)		(113,969)	(41,281)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	29		4,061.64		(3,514)		(6,371)		(6,371)	(2,857)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	77		4,051.78		(9,852)		(17,828)		(17,828)	(7,976)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	189		4,091.22		(43,119)		(67,950)		(67,950)	(24,831)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/12/2021	03/14/2022	202		4,071.50		(47,939)		(75,322)		(75,322)	(27,383)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	60		4,107.85		(14,268)		(20,905)		(20,905)	(6,637)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	251		4,048.32		(65,969)		(64,771)		(64,771)	1,198						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	509		4,028.47		(138,572)		(206,415)		(206,415)	(67,843)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	86		4,008.63		(24,310)		(25,027)		(25,027)	(717)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	1,625		4,068.16		(412,155)		(393,003)		(393,003)	19,152						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	5,920		4,068.16		(1,484,884)		(2,226,111)		(2,226,111)	(741,227)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	105		4,038.40		(27,888)		(41,628)		(41,628)	(13,740)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	868		4,078.09		(216,002)		(202,806)		(202,806)	13,196						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	175		4,022.52		(48,303)		(71,804)		(71,804)	(23,501)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	54		4,050.30		(14,170)		(21,184)		(21,184)	(7,014)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	111		4,038.40		(29,744)		(29,570)		(29,570)	174						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y60CX6YMJ20EL1146 ..	03/15/2021	03/15/2022	213		4,028.47		(58,221)		(58,579)		(58,579)	(359)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/26/2021	03/25/2022	11		4,083.84		(1,197)		(2,619)		(2,619)	(1,422)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/26/2021	03/25/2022	11		4,113.65		(2,314)		(3,851)		(3,851)	(1,537)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76 ..	03/26/2021	03/25/2022	22		4,093.78		(2,323)		(5,117)		(5,117)	(2,794)						-	0001

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.63	4,123.59	(12,876)	(21,523)	(21,523)	(8,646)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.49	4,093.78	(10,764)	(17,767)	(17,767)	(7,003)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.74	4,279.33	(14,592)	(18,210)	(18,210)	(3,618)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.89	4,238.09	(9,138)	(11,768)	(11,768)	(2,629)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.201	4,238.09	(44,020)	(54,854)	(54,854)	(10,834)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.50	4,227.78	(11,206)	(13,960)	(13,960)	(2,754)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.30	4,248.40	(2,951)	(3,777)	(3,777)	(826)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.350	4,248.40	(74,696)	(93,123)	(93,123)	(18,427)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.85	4,258.71	(17,625)	(21,988)	(21,988)	(4,363)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	04/14/2021	04/14/2022 .....	.11	4,289.65	(931)	(1,151)	(1,151)	(220)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.73	4,305.96	(15,433)	(16,959)	(16,959)	(1,526)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.145	4,243.40	(35,332)	(39,241)	(39,241)	(3,909)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.464	4,295.53	(100,233)	(110,506)	(110,506)	(10,273)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.103	4,243.40	(13,029)	(13,732)	(13,732)	(703)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.102	4,232.98	(13,388)	(14,264)	(14,264)	(877)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.191	4,241.32	(24,248)	(25,647)	(25,647)	(1,400)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.54	4,260.08	(12,668)	(14,026)	(14,026)	(1,358)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.213	4,251.74	(50,997)	(56,601)	(56,601)	(5,604)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.1,572	4,274.68	(175,674)	(178,853)	(178,853)	(3,179)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.1,722	4,274.68	(390,592)	(431,979)	(431,979)	(41,387)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.4,033	4,264.25	(396,874)	(41,038,017)	(41,038,017)	(101,143)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.1,198	4,285.11	(127,872)	(129,006)	(129,006)	(1,134)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	04/15/2021	04/18/2022 .....	.964	4,232.98	(240,396)	(267,163)	(267,163)	(26,767)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.343	4,312.32	(73,206)	(80,062)	(80,062)	(6,856)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.23	4,270.45	(2,619)	(2,872)	(2,872)	(253)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.35	4,312.32	(3,371)	(3,595)	(3,595)	(224)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022 .....	.43	4,322.79	(8,859)	(9,676)	(9,676)	(817)									0001
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G																	

STATEMENT AS OF JUNE 30, 2021 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

E06.29

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	172	4,361.53	(37,011)	(38,812)	(38,812)	(1,801)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	102	4,372.17	(9,656)	(10,851)	(10,851)	(1,195)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	166	4,382.80	(33,936)	(35,619)	(35,619)	(1,683)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	21	4,340.25	(2,296)	(2,567)	(2,567)	(270)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	1,638	4,352.75	(164,834)	(191,899)	(191,899)	(27,065)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	265	4,310.29	(63,788)	(67,936)	(67,936)	(4,149)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	404	4,373.99	(83,006)	(88,710)	(88,710)	(5,704)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	192	4,363.37	(18,383)	(21,515)	(21,515)	(3,132)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	201	4,320.91	(47,282)	(50,359)	(50,359)	(3,078)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	97	4,320.91	(11,193)	(12,941)	(12,941)	(1,748)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	47	4,316.66	(5,560)	(6,424)	(6,424)	(864)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	5	4,333.65	(1,179)	(1,257)	(1,257)	(78)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	3,151	4,342.14	(702,450)	(748,967)	(748,967)	(46,517)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022 .....	.88	4,395.22	(17,129)	(18,319)	(18,319)	(1,190)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	1,066	4,352.75	(231,228)	(246,805)	(246,805)	(15,578)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	144	4,376.11	(29,450)	(31,436)	(31,436)	(1,986)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/15/2021	06/15/2022	175	4,310.29	(21,307)	(24,553)	(24,553)	(3,246)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	06/16/2021	05/16/2022	346	4,298.60	(74,679)	(86,794)	(86,794)	(12,116)									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.30	4,409.12	(2,455)	(2,948)	(2,948)	(493)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.30	4,409.12	(5,972)	(6,238)	(6,238)	(265)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.59	4,398.42	(5,090)	(6,067)	(6,067)	(977)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.9	4,377.02	(830)	(974)	(974)	(144)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022 .....	.75	4,441.23	(13,488)	(14,146)	(14,146)	(658)									0001
S&P500 OTC European																							
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants									(15,416,974)	(13,702,278)	0	(71,990,955) XXX	(71,990,955) XXX	(31,865,128)	0	0	0	0	0	0	0	XXX	
0709999999. Subtotal - Written Options - Hedging Other									(15,416,974)	(13,702,278)	0	(71,990,955) XXX	(71,990,955) XXX	(31,865,128)	0	0	0	0	0	0	0	XXX	
0779999999. Subtotal - Written Options - Replications									0	0	0	0 XXX	0 XXX	0	0	0	0	0	0	0	0	XXX	
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0 XXX	0 XXX	0	0	0	0	0	0	0	0	XXX	
0919999999. Subtotal - Written Options - Other									0	0	0	0 XXX	0 XXX	0	0	0	0	0	0	0	0	XXX	
0929999999. Total Written Options - Call Options and Warrants									(15,416,974)	(13,702,278)	0	(71,990,955) XXX	(71,990,955) XXX	(31,865,128)	0	0	0	0	0	0	0	XXX	
0939999999. Total Written Options - Put Options									0	0	0	0 XXX	0 XXX	0	0	0	0	0	0	0	0	XXX	
0949999999. Total Written Options - Caps																							

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0989999999. Total Written Options										(15,416,974)	(13,702,278)	0	(71,990,955)	XXX	(71,990,955)	(31,865,128)	0	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	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	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	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	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	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	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										10,551,870	6,140,700	0	25,790,790	XXX	25,790,790	6,825,056	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										128,060	112,296	0	332,566	XXX	332,566	43,451	0	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	0	0	XXX	XXX
1759999999 - Totals										10,679,930	6,252,996	0	26,123,356	XXX	26,123,356	6,868,507	0	0	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

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		332,566		332,566	332,566		332,566		0
Barclays ...	Y	N	0	0	53,050,825	(44,584,435)	8,466,390	53,050,825	(44,584,435)	8,466,390	0	0
Credit Suisse ...	Y	N	0	0	13,947,725	(10,994,811)	2,952,914	13,947,725	(10,994,811)	2,952,914	0	0
Goldman Sachs ...	Y	N	8,600,000	0	9,069,391	0	469,391	9,069,391	0	469,391	0	0
Morgan Stanley ...	Y	N	2,400,000	0	13,265,123	(11,019,288)	0	13,265,123	(11,019,288)	0	0	0
Wells Fargo ...	Y	N	1,260,000	0	6,662,892	(5,392,421)	10,471	6,662,892	(5,392,421)	10,471	0	0
JP Morgan ...	Y	Y	0	0	1,785,789	0	1,785,789	1,785,789	0	1,785,789	0	0
0299999999. Total NAIC 1 Designation			12,260,000	0	97,781,745	(71,990,955)	13,684,955	97,781,745	(71,990,955)	13,684,955	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			12,260,000	0	98,114,311	(71,990,955)	14,017,521	98,114,311	(71,990,955)	14,017,521	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					98,114,311	(71,990,955)						

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01IP21HZNB6K528 ..	Cash.....	000000-00-0	Cash		8,600,000	XXX..	V.....
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	Cash.....	000000-00-0	Cash		2,400,000	XXX..	V.....
Wells Fargo	PBLDOEJDB5F1WOLXP3B76 ..	Cash.....	000000-00-0	Cash		1,260,000	XXX..	V.....
0299999999 - Total						12,260,000	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program	48,115,326	48,115,326	.....07/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				48,115,326	48,115,326	XXX
9999999 - Totals				48,115,326	48,115,326	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 32,004,474 Book/Adjusted Carrying Value \$ 32,004,474
2. Average balance for the year Fair Value \$ 40,589,058 Book/Adjusted Carrying Value \$ 40,589,058
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 3,324,201 NAIC 2 \$ 44,791,124 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	DFC		.1.A	1,945,633	1,945,633	02/15/2028
690353-5A-1	DFC AGENCY DEBENTURES		.1.A	1,200,000	1,200,000	05/15/2024
690353-C9-6	DFC .....		.1.A	3,896,226	3,896,226	01/15/2030
690353-U8-8	DFC .....		.1.A	1,396,116	1,396,116	02/15/2028
90376P-AB-7	INT DEV FIN CORP .....		.1.A	2,648,700	2,648,700	04/20/2033
90376P-BA-8	INT DEV FIN CORP .....		.1.A	4,000,060	4,000,000	08/13/2027
01999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,086,735	15,086,675	XXX
05999999. Total - U.S. Government Bonds				15,086,735	15,086,675	XXX
10999999. Total - All Other Government Bonds				0	0	XXX
17999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
24999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CW-5	TBBL MUNI FUNDING TRUST VARIOU NURSING H .....		.1.D FE	1,500,000	1,500,000	11/01/2024
62630W-FV-4	TBBL MUNI FUNDING TRUST VARIOU GENERAL .....		.1.F FE	1,000,000	1,000,000	04/15/2026
62630W-FX-0	TBBL MUNI FUNDING TRUST VARIOU GENERAL .....		.1.F FE	900,000	900,000	05/01/2041
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,400,000	3,400,000	XXX
31999999. Total - U.S. Special Revenues Bonds				3,400,000	3,400,000	XXX
00914A-AN-2	AIR LEASE CORP .....		.2.B FE	6,006,783	6,000,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE .....		.1.F FE	1,551,468	1,550,000	01/06/2022
15189W-AN-0	CENTERPOINT .....		.1.G FE	1,575,290	1,575,000	03/02/2023
22850U-AA-9	CREDIT SUISSE NEW YORK .....		.1.E FE	2,703,239	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC .....		.2.A FE	700,494	700,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND .....		.1.B FE	2,701,220	2,700,000	01/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL .....		.2.A FE	2,415,309	2,415,000	02/22/2023
68235P-AK-4	ONE GAS INC .....		.2.A FE	3,800,699	3,800,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL .....		.2.C FE	1,761,689	1,760,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON .....		.1.G FE	1,300,743	1,300,000	06/13/2022
89236T-HE-8	TOYOTA .....		.1.E FE	5,103,790	5,100,000	02/14/2022
32999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,620,734	29,600,000	XXX
38999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				29,620,734	29,600,000	XXX
48999999. Total - Hybrid Securities				0	0	XXX
55999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
59999999. Subtotal - SVO Identified Funds				0	0	XXX
62999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
63999999. Total - Issuer Obligations				44,707,469	44,686,675	XXX
64999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
65999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
66999999. Total - Other Loan-Backed and Structured Securities				3,400,000	3,400,000	XXX
67999999. Total - SVO Identified Funds				0	0	XXX
68999999. Total - Affiliated Bank Loans				0	0	XXX
69999999. Total - Unaffiliated Bank Loans				0	0	XXX
70999999. Total Bonds				48,107,469	48,086,675	XXX
73999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
79999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
80999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BATINT CP .....		.1.A	2,699,525	2,697,884	07/22/2021
000000-00-0	CNIWAY CP .....		.1.A	1,698,986	1,699,522	09/21/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP .....		.1.A	6,493,841	6,494,717	11/04/2021
000000-00-0	Entergy Corp CP .....		.1.A	4,198,032	4,198,068	08/25/2021
000000-00-0	LLOYDS BANK CORP MKTS/NY CP .....		.1.E	249,822	249,898	11/04/2021
000000-00-0	NEW YORK ST POWER AUTH CP .....		.1.A	4,046,876	4,048,009	12/01/2021
000000-00-0	TOTAL CAPITAL CANADA LTD CP .....		.1.E	2,199,576	2,199,333	08/09/2021
89999999. Total - Short-Term Invested Assets (Schedule DA type)				21,586,658	21,587,431	XXX
.....	BAYLOR SCOTT & WHITE HLD CP .....		.1.A	3,499,170	3,499,193	08/23/2021
262006-20-8	DANSKE BANK A/S CP .....		.1.E	5,049,359	5,049,114	07/26/2021
.....	DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....		.1.A	45,617	45,617	.....
.....	ENERGY INC CP .....		.1.A	2,399,891	2,399,691	07/07/2021
.....	FIDELITY NATL INFO SERV CP .....		.1.A	2,949,347	2,949,359	07/26/2021
.....	KOMATSU FINANCE AMERICA CP .....		.1.A	2,998,325	2,999,258	09/22/2021
.....	LIBERTY UTILITIES CO CP .....		.1.A	2,749,460	2,749,701	07/26/2021
.....	LLOYDS BANK CP .....		.1.A	2,509,069	2,509,393	09/23/2021
.....	MERCY HEALTHCARE SYSTEM CP .....		.1.A	1,099,806	1,099,641	08/02/2021
.....	OLETHROP CP .....		.1.A	4,499,588	4,499,431	07/13/2021
.....	SINOPEC CENTURY AMERICA CP .....		.1.A	5,649,148	5,648,823	07/16/2021
.....	VW CREDIT INC CP .....		.1.A	349,851	349,884	08/27/2021
91999999. Total - Cash Equivalents (Schedule E Part 2 type)				33,798,631	33,799,105	XXX
99999999 - Totals				103,492,758	103,473,211	XXX

General Interrogatories:

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

Fair Value \$	33,525,374	Book/Adjusted Carrying Value \$	33,502,657
Fair Value \$	86,615,519	Book/Adjusted Carrying Value \$	86,640,884

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				(438,237)	113,554	186,103	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				1,249,894	1,236,738	1,198,215	XXX
HUNTINGTON BANK	COLUMBUS, OH				1,354,814	1,354,798	1,354,795	XXX
JP MORGAN/CHASE	NEW YORK, NY				(22,829,650)	(14,349,405)	(18,208,041)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				5,032,185	5,032,803	5,033,442	XXX
US BANK	CINCINNATI, OH				1,764,920	3,529,362	3,382,772	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			348,342	344,736	341,167	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(13,517,732)	(2,737,414)	(6,711,547)	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	(13,517,732)	(2,737,414)	(6,711,547)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(13,517,732)	(2,737,414)	(6,711,547)	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	BAYLOR SCOTT & WHITE HLD CP		06/01/2021	.100	.08/23/2021	3,499,193	.292	.00
	ETNPP CP		06/02/2021	.160	.07/06/2021	1,999,698	.258	.00
	ENERGY INC CP		06/08/2021	.160	.07/07/2021	2,399,691	.245	.00
	FIDELITY NATL INFO SERV CP		06/22/2021	.230	.07/26/2021	2,999,359	.170	.00
	KOMATSU FINANCE AMERICA CP		06/24/2021	.100	.09/22/2021	2,999,258	.50	.00
	LIBERTY UTILITIES CO CP		06/28/2021	.140	.07/26/2021	2,749,701	.32	.00
	LLOYDS BANK CP		05/10/2021	.140	.09/23/2021	2,509,393	.21	.00
	MERCY HEALTHCARE SYSTEM CP		06/30/2021	.120	.07/01/2021	1,099,641	.222	.00
	OGLETHORP CP		06/08/2021	.130	.07/13/2021	4,499,431	.374	.00
	SEMPRA ENERGY CP		06/30/2021	.140	.07/09/2021	1,999,930	.8	.00
	SINOPAC CENTURY AMERICA CP		06/16/2021	.250	.07/16/2021	5,648,823	.589	.00
	VW CREDIT INC CP		06/08/2021	.140	.07/12/2021	1,999,736	.179	.00
	VW CREDIT INC CP		06/25/2021	.190	.08/27/2021	349,884	.11	.00
	DANSKE BANK A/S CP		06/21/2021	.100	.07/26/2021	5,049,114	.507	.00
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						42,252,844	2,966	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,252,844	2,966	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						42,252,844	2,966	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						42,252,844	2,966	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2021 .....	.000		.125,000	.0	.105
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	105
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2021 .....	.000		34,666,355	0	.261
8699999. Subtotal - All Other Money Market Mutual Funds						34,666,355	0	.261
9999999 - Total Cash Equivalents						77,044,199	2,966	366