



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

## QUARTERLY STATEMENT

AS OF SEPTEMBER 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 Lisa Beth Fangman, Sr VP	Karen Ann Chamberlain, Sr VP, Chf Information Off Wade Matthew Fugate, VP, Controller	Michael Francis Donahue, VP Daniel Eugene Haneline, VP
David Todd Henderson, Sr VP, Chief Actuary, Risk and Data Officer	Kevin Louis Howard, VP, Deputy Gen Counsel Jay Vincent Johnson, VP, Treasurer	Bradley Joseph Hunkler, Sr VP Phillip Earl King, Sr VP & Auditor
Stephen Gale Hussey, Jr., Sr VP Linda Marie Lake, Sr VP	Bruce William Maisel, VP, CCO Paul Charles Silva, VP	David Edward Nevers, VP Lawrence Robert Silverstein, Sr VP, CMO
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel 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 Jonathan David Niemeyer	John Henry Bultema III Donald Joseph Wuebbling #	Jill Tripp McGruder
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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  
27th day of October, 2021

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

## 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 .....	4,037,454,953	0	4,037,454,953	3,804,038,423
2. Stocks:				
2.1 Preferred stocks .....	19,314,033	0	19,314,033	29,676,833
2.2 Common stocks .....	144,750,967	678,613	144,072,354	122,827,299
3. Mortgage loans on real estate:				
3.1 First liens .....	629,327,407	0	629,327,407	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 (\$ .....(4,878,661) ), cash equivalents (\$ .....21,881,090 ) and short-term investments (\$ .....37,880,080) .....	54,882,509		54,882,509	48,802,087
6. Contract loans (including \$ ..... premium notes) .....	674,910,744	0	674,910,744	656,046,366
7. Derivatives .....	66,739,805	0	66,739,805	114,170,913
8. Other invested assets .....	416,427,750	6,060,831	410,366,919	414,480,032
9. Receivables for securities .....	2,352,211	0	2,352,211	566,403
10. Securities lending reinvested collateral assets .....	19,855,192		19,855,192	16,110,852
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	6,066,015,571	6,739,444	6,059,276,127	5,819,124,811
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	57,152,553	0	57,152,553	51,814,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,665,047	0	8,665,047	7,940,124
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	45,450,165		45,450,165	43,171,255
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,203,634	0	3,203,634	4,390,466
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....	62,470	0	62,470	26,925
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	4,644,696		4,644,696	0
18.2 Net deferred tax asset .....	63,100,525	25,525,790	37,574,735	35,982,991
19. Guaranty funds receivable or on deposit .....	1,595,225	0	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 .....	7,581,523	7,581,523	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) .....	6,257,471,409	39,846,757	6,217,624,652	5,964,098,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	6,257,471,409	39,846,757	6,217,624,652	5,964,098,564
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. .....				
2502. .....				
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	0	0	0	0

STATEMENT AS OF SEPTEMBER 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 \$ ..... 4,891,808,532 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	4,891,808,532	4,685,419,722
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	246,610	263,016
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	486,735,528	429,659,579
4. Contract claims:		
4.1 Life .....	16,660,857	21,042,989
4.2 Accident and health .....	0	0
5. Policyholders' dividends/refunds to members \$ ..... 1,112,025 and coupons \$ ..... due and unpaid .....	1,112,025	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) .....	78,359,286	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 .....	1,248,715	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 .....	3,227,317	3,636,807
9.4 Interest Maintenance Reserve .....	19,757,378	9,046,336
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 517,123 , accident and health \$ ..... and deposit-type contract funds \$ .....	517,123	731,126
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	788,310	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 .....	2,802,822	3,253,522
15.1 Current federal and foreign income taxes, including \$ ..... 0 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 .....	198,483	166,350
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	6,633,829	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 .....	1,190,830	1,088,710
22. Borrowed money \$ ..... 0 and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	100,604,600	82,572,724
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	2,186,433	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 .....	45,612,658	91,859,843
24.09 Payable for securities .....	13,569,876	885,044
24.10 Payable for securities lending .....	116,276,293	86,129,514
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	80,601,130	94,047,043
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	5,870,138,635	5,601,045,045
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	5,870,138,635	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) .....	134,913,349	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) .....	344,986,017	360,553,519
38. Totals of Lines 29, 30 and 37 .....	347,486,017	363,053,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	6,217,624,652	5,964,098,564
<b>DETAILS OF WRITE-INS</b>		
2501. Unfunded commitment to low income housing tax credit property .....	70,409,514	79,451,930
2502. Payable for collateral on derivatives .....	8,600,000	13,450,000
2503. Outstanding disbursement - death .....	1,146,377	759,865
2598. Summary of remaining write-ins for Line 25 from overflow page .....	445,239	385,248
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	80,601,130	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 SEPTEMBER 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	472,329,074	433,514,785	589,208,110
2. Considerations for supplementary contracts with life contingencies	5,954,624	822,639	1,923,247
3. Net investment income	177,740,134	171,320,731	230,524,751
4. Amortization of Interest Maintenance Reserve (IMR)	2,464,472	459,172	569,250
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	41,345	34,632	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	939,385	815,705	1,048,159
9. Totals (Lines 1 to 8.3)	659,469,034	606,967,664	823,311,753
10. Death benefits	29,405,064	25,440,686	39,049,487
11. Matured endowments (excluding guaranteed annual pure endowments)	148,243	76,457	85,090
12. Annuity benefits	33,235,652	32,493,633	41,073,781
13. Disability benefits and benefits under accident and health contracts	1,033,814	1,122,296	1,454,914
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	249,482,143	247,734,864	316,733,758
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	4,154,681	6,966,017	8,369,206
18. Payments on supplementary contracts with life contingencies	2,460,268	1,729,612	2,339,476
19. Increase in aggregate reserves for life and accident and health contracts	202,529,956	137,119,842	207,506,292
20. Totals (Lines 10 to 19)	522,449,821	452,683,407	616,612,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	57,291,758	50,082,183	70,424,277
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	34,120,941	31,587,179	41,877,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,313,966	6,693,726	9,187,922
25. Increase in loading on deferred and uncollected premiums	248,646	2,533,072	3,535,181
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	1,715,548	1,882,454	2,354,661
28. Totals (Lines 20 to 27)	624,140,680	545,462,021	743,991,487
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	35,328,354	61,505,643	79,320,266
30. Dividends to policyholders and refunds to members	56,631,035	52,757,859	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)	(21,302,681)	8,747,784	6,038,492
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(16,968,067)	(11,741,529)	(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)	(4,334,614)	20,489,313	16,065,370
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 3,003,630 (excluding taxes of \$ 3,502,352 transferred to the IMR)	2,514,157	(4,266,399)	(13,304,619)
35. Net income (Line 33 plus Line 34)	(1,820,457)	16,222,914	2,760,751
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	363,053,519	358,863,487	358,863,487
37. Net income (Line 35)	(1,820,457)	16,222,914	2,760,751
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,628,378	9,662,995	(33,759,059)	(11,911,067)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	9,503,375	2,711,121	10,244,408
41. Change in nonadmitted assets	(11,039,092)	(11,350,626)	(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	(18,031,876)	19,145,984	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			
53. Aggregate write-ins for gains and losses in surplus	(3,842,447)	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(15,567,502)	(7,029,666)	4,190,032
55. Capital and surplus, as of statement date (Lines 36 + 54)	347,486,017	351,833,821	363,053,519
<b>DETAILS OF WRITE-INS</b>			
08.301. Pension administration fees	930,736	806,535	1,035,680
08.302. Miscellaneous income	8,649	9,170	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)	939,385	815,705	1,048,159
2701. Benefits for employees and agents not included elsewhere	1,524,321	1,249,939	1,667,231
2702. Securities lending interest expense	191,227	632,515	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)	1,715,548	1,882,454	2,354,661
5301. Prior year reserve correction	(3,842,447)		
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)	(3,842,447)	0	0

STATEMENT AS OF SEPTEMBER 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	474,945,207	431,935,422	587,601,417
2. Net investment income .....	180,109,326	174,046,264	236,054,463
3. Miscellaneous income .....	945,185	879,155	1,111,620
4. Total (Lines 1 to 3) .....	655,999,718	606,860,841	824,767,500
5. Benefit and loss related payments .....	323,524,654	310,597,990	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 .....	101,826,423	90,949,104	123,515,159
8. Dividends paid to policyholders .....	53,200,654	50,177,766	69,214,262
9. Federal and foreign income taxes paid (recovered) net of \$ 6,261,594 tax on capital gains (losses) .....	(2,691,224)	(6,537,173)	(10,979,650)
10. Total (Lines 5 through 9) .....	475,860,507	445,187,687	578,355,766
11. Net cash from operations (Line 4 minus Line 10) .....	180,139,211	161,673,154	246,411,734
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	491,896,310	541,659,180	759,859,573
12.2 Stocks .....	25,928,254	7,935,717	9,989,380
12.3 Mortgage loans .....	48,828,196	16,493,727	22,472,472
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	18,810,279	22,317,727	39,561,675
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	5,406	5,340	5,360
12.7 Miscellaneous proceeds .....	12,684,832	0	1,416,512
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	598,153,277	588,411,691	833,304,972
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	716,926,831	570,163,046	810,135,975
13.2 Stocks .....	23,937,608	13,325,806	14,338,628
13.3 Mortgage loans .....	65,750,000	71,760,000	83,010,000
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	33,960,035	51,603,712	71,161,218
13.6 Miscellaneous applications .....	14,279,246	33,555,234	34,042,048
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	854,853,720	740,407,798	1,012,687,869
14. Net increase (or decrease) in contract loans and premium notes .....	18,864,378	18,717,762	24,554,798
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(275,564,821)	(170,713,869)	(203,937,695)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	57,075,949	(28,949,189)	(100,679,857)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	44,430,083	13,289,939	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) .....	101,506,032	(15,659,250)	(78,762,701)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	6,080,422	(24,699,965)	(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) .....	54,882,509	60,390,784	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 .....	409,602,113	360,008,312	501,718,132
3. Ordinary individual annuities .....	65,638,783	81,056,219	101,312,736
4. Credit life (group and individual) .....			0
5. Group life insurance .....	24,024	25,748	34,275
6. Group annuities .....	24,472,701	19,513,497	25,271,071
7. A & H - group .....	118,689	123,300	179,419
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	57,691	68,814	88,548
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	499,914,001	460,795,890	628,604,181
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	499,914,001	460,795,890	628,604,181
14. Deposit-type contracts .....	1,646,785,024	1,904,880,675	2,500,475,482
15. Total (Lines 13 and 14)	2,146,699,025	2,365,676,565	3,129,079,663
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

# STATEMENT AS OF SEPTEMBER 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:

	SSAP #	F/S Page	F/S Line #	2021	2020
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(1,820,457)	2,760,751
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(1,164,681)	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u><u>(655,776)</u></u>	<u><u>2,760,751</u></u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	347,486,017	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	xxx	<u><u>347,486,017</u></u>	<u><u>363,053,519</u></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

Effective January 1, 2021, the Company determined that its reserves related to a fixed indexed annuity product were understated due to an error in certain policies containing reserves for life riders. The company has recorded a reserve correction in the amount of \$3.8 million as a decrease directly to surplus in a line titled *Prior Year Reserve Correction*, within the Aggregate Write-ins for Gains and Losses in Surplus line in the Summary of Operations.

#### 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.

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

C. Reverse Mortgages. None.

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 September 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 September 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 September 30, 2021:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	1,886,788
2. 12 Months or Longer	308,841

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

1. Less than 12 Months	274,599,652
2. 12 Months or Longer	48,138,287

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$116.2 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 SEPTEMBER 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	66,739,805	—	66,739,805

\* 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	(45,612,658)	—	(45,612,658)

\* 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	17,283,320	17,283,320	—
(d) Excess Stock	1,047,881	1,047,881	—
(e) Aggregate Total (a+b+c+d)	24,295,300	24,295,300	—
(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 SEPTEMBER 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			6 3 to 5 Years
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 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)	598,351,392	550,232,322	391,355,750
2. Current Year General Account Total Collateral Pledged	598,351,392	550,232,322	391,355,750
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	391,355,750	391,355,750	—	388,880,580
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	391,355,750	391,355,750	—	388,880,580
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 SEPTEMBER 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 September 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	—	1,376,285	—	—	1,376,285
Bonds: Exchange traded funds	3,029,337	—	—	—	3,029,337
Bonds: Affiliates	—	14,935,668	—	—	14,935,668
Common stock: Unaffiliated	110,186,977	—	—	9,587,277	119,774,254
Derivative assets: Options, purchased	—	—	66,305,316	—	66,305,316
Derivative assets: Stock warrants	—	434,492	—	—	434,492
<b>Total assets at fair value</b>	<b>113,216,314</b>	<b>16,746,445</b>	<b>66,305,316</b>	<b>9,587,277</b>	<b>205,855,352</b>

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	—	—	(45,612,657)	—	(45,612,657)
<b>Total liabilities at fair value</b>	<b>—</b>	<b>—</b>	<b>(45,612,657)</b>	<b>—</b>	<b>(45,612,657)</b>

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

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

Quarter Ended at 09/30/2021

Description	Beginning Balance at 07/01/2021	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 09/30/2021
a. Assets										
Derivative assets: Options purchased	97,781,745	—	—	(3,131,973)	(29,517,917)	8,958,937	—	—	(7,785,476)	66,305,316
Total Assets	97,781,745	—	—	(3,131,973)	(29,517,917)	8,958,937	—	—	(7,785,476)	66,305,316

Description	Beginning Balance at 07/01/2021	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 09/30/2021
b. Liabilities										
Derivative liabilities: Options, written	(71,990,955)	—	—	8,014,427	24,189,837	—	(5,825,966)	—	—	(45,612,657)
Total Liabilities	(71,990,955)	—	—	8,014,427	24,189,837	—	(5,825,966)	—	—	(45,612,657)

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.

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,416,689,553	4,037,454,953	30,288,871	4,357,512,890	28,887,792	—	—
Common stock: Unaffiliated**	144,072,354	144,072,354	134,485,077	—	—	9,587,277	—
Preferred stock	22,029,310	19,314,033	—	22,029,310	—	—	—
Mortgage loans	683,112,114	629,327,407	—	—	683,112,114	—	—
Cash, cash equivalents, & short-term investments	54,889,624	54,882,509	54,889,624	—	—	—	—
Other invested assets: Surplus notes	60,710,778	46,255,077	—	60,710,778	—	—	—
Securities lending reinvested collateral assets	19,855,192	19,855,192	19,855,192	—	—	—	—
Derivative assets	66,739,808	66,739,808	—	434,492	66,305,316	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(478,732,382)	(463,201,144)	—	—	(478,732,382)	—	—
Fixed-indexed annuity contracts	(1,260,371,027)	(1,267,583,697)	—	—	(1,260,371,027)	—	—
Derivative liabilities	(45,612,657)	(45,612,657)	—	—	(45,612,657)	—	—
Cash collateral payable	(8,600,000)	(8,600,000)	—	(8,600,000)	—	—	—
Securities lending liability	(116,276,293)	(116,276,293)	—	(116,276,293)	—	—	—

\*\*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*

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

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

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

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

### *Cash Collateral Payable*

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

### *Securities Lending Liability*

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$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 SEPTEMBER 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 SEPTEMBER 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					—	—				—	—
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	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					—	—				—	—
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015					—	—			C	—	—
1. Accrued retrospective premium					—	—			D	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			E	—	—
c. 2016					—	—			F	—	—
1. Accrued retrospective premium					—	—				—	—
2. Reserve for rate credits or policy experience rating refunds					—	—				—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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	\$ 14,935,668
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 599,974	\$ 678,613
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 94,483,813	\$ 95,044,496
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 109,551,635	\$ 110,658,777
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: ..... \$ .....,186,531,714

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	\$ 14,935,668
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 599,974	\$ 678,613
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 94,483,813	\$ 95,044,496
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 109,551,635	\$ 110,658,777
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. ....	\$ 116,205,314
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 116,184,240
16.3 Total payable for securities lending reported on the liability page. ....	\$ 116,276,293

**STATEMENT AS OF SEPTEMBER 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 SEPTEMBER 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 .....	\$ .....
	629,327,407
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
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)	\$ .....
	629,327,407
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages .....	\$ .....
1.62 Residential Mortgages .....	\$ .....
1.63 Commercial Mortgages .....	\$ .....
1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ .....
	0
2. Operating Percentages:	
2.1 A&H loss percent .....	% .....
2.2 A&H cost containment percent .....	% .....
2.3 A&H expense percent excluding cost containment expenses .....	% .....
3.1 Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3 Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

Date	Outstanding Lien Amount
.....	.....

STATEMENT AS OF SEPTEMBER 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 SEPTEMBER 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.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status (a)	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	5,460,490	494,843	0	0	5,955,333	0
2. Alaska	AK	301,357	0	0	0	301,357	0
3. Arizona	AZ	8,647,352	515,460	293	0	9,163,105	112,625
4. Arkansas	AR	2,132,279	1,570,654	0	0	3,702,933	0
5. California	CA	31,419,732	15,464,434	7,335	0	46,891,501	150,000
6. Colorado	CO	18,206,026	1,439,207	856	0	19,646,089	469,376
7. Connecticut	CT	7,531,791	1,958,631	1,324	0	9,491,746	103,540
8. Delaware	DE	743,708	147,671	0	0	891,379	0
9. District of Columbia	DC	945,007	895,604	0	0	1,840,611	0
10. Florida	FL	18,226,012	9,568,869	6,913	0	27,801,794	0
11. Georgia	GA	9,374,448	3,289,914	1,044	0	12,665,406	0
12. Hawaii	HI	7,042,370	729,663	1,522	0	7,773,555	0
13. Idaho	ID	3,203,502	287,399	0	0	3,490,901	0
14. Illinois	IL	11,171,091	1,907,532	6,560	0	13,085,183	0
15. Indiana	IN	7,591,542	1,174,416	13,886	0	8,779,844	1,426,000
16. Iowa	IA	2,130,673	107,823	12,396	0	2,250,892	0
17. Kansas	KS	4,619,570	597,639	1,040	0	5,218,249	0
18. Kentucky	KY	1,976,781	1,391,089	1,017	0	3,368,887	0
19. Louisiana	LA	1,899,097	1,582,500	2,388	0	3,483,985	667,401
20. Maine	ME	1,019,197	9,597	149	0	1,028,943	0
21. Maryland	MD	10,506,508	6,555,208	0	0	17,061,716	0
22. Massachusetts	MA	6,063,503	3,450,474	5,369	0	9,519,346	3,768,000
23. Michigan	MI	8,553,588	521,712	24,077	0	9,099,377	0
24. Minnesota	MN	4,581,190	885,007	42,451	0	5,508,648	0
25. Mississippi	MS	727,714	1,246,277	0	0	1,973,991	0
26. Missouri	MO	20,620,314	834,200	0	0	21,454,514	0
27. Montana	MT	874,086	102,681	0	0	976,767	0
28. Nebraska	NE	2,029,694	1,006,433	1,869	0	3,037,996	0
29. Nevada	NV	2,502,873	585,642	0	0	3,088,515	0
30. New Hampshire	NH	2,290,550	4,266,911	2,477	0	6,559,938	0
31. New Jersey	NJ	9,444,966	2,785,492	3,901	0	12,234,359	0
32. New Mexico	NM	2,284,952	117,808	0	0	2,402,760	0
33. New York	NY	818,936	126,654	0	0	945,590	0
34. North Carolina	NC	8,932,370	865,399	203	0	9,797,972	99,688
35. North Dakota	ND	688,202	417,637	0	0	1,105,839	0
36. Ohio	OH	15,755,059	1,168,461	3,679	0	16,927,199	1,638,472,100
37. Oklahoma	OK	1,874,312	285,357	0	0	2,159,669	0
38. Oregon	OR	2,018,107	557,443	0	0	2,575,550	0
39. Pennsylvania	PA	19,442,423	2,465,863	7,059	0	21,915,345	0
40. Rhode Island	RI	1,017,945	270,844	883	0	1,289,672	1,750,000
41. South Carolina	SC	3,186,513	680,131	0	0	3,866,644	0
42. South Dakota	SD	614,076	271,579	0	0	885,655	0
43. Tennessee	TN	5,100,589	1,384,934	977	0	6,486,500	0
44. Texas	TX	36,465,810	6,114,866	884	0	42,581,560	(233,706)
45. Utah	UT	5,018,946	1,611,733	0	0	6,630,679	0
46. Vermont	VT	1,686,307	488,743	0	0	2,175,050	0
47. Virginia	VA	13,716,755	3,089,560	14,281	0	16,820,596	0
48. Washington	WA	8,761,036	2,504,350	0	0	11,265,386	0
49. West Virginia	WV	1,397,834	385,186	1,321	0	1,784,341	0
50. Wisconsin	WI	5,383,481	1,649,353	9,889	0	7,042,723	0
51. Wyoming	WY	468,137	272,381	0	0	740,518	0
52. American Samoa	AS	1,333	0	0	0	1,333	0
53. Guam	GU	52,432	0	0	0	52,432	0
54. Puerto Rico	PR	62,010	0	0	0	62,010	0
55. U.S. Virgin Islands	VI	9,370	0	0	0	9,370	0
56. Northern Mariana Islands	MP	9,147	0	0	0	9,147	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	326,366	2,050	337	0	328,753	0
59. Subtotal		346,929,459	90,103,314	176,380	0	437,209,153	1,646,785,024
90. Reporting entity contributions for employee benefits plans		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		61,358,306	8,170	0	0	61,366,476	0
92. Dividends or refunds applied to shorten endowment or premium paying period		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		1,338,372	0	0	0	1,338,372	0
94. Aggregate or other amounts not allocable by State		0	0	0	0	0	0
95. Totals (Direct Business)		409,626,137	90,111,484	176,380	0	499,914,001	1,646,785,024
96. Plus Reinsurance Assumed		0	0	0	0	0	0
97. Totals (All Business)		409,626,137	90,111,484	176,380	0	499,914,001	1,646,785,024
98. Less Reinsurance Ceded		29,381,457	246,916	176,380	0	29,804,753	0
99. Totals (All Business) less Reinsurance Ceded		380,244,680	89,864,568	0	0	470,109,248	1,646,785,024
DETAILS OF WRITE-INS							
58001. ZZ - Other Alien		326,366	2,050	337	0	328,753	0
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		326,366	2,050	337	0	328,753	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

		<u>NAIC#</u>	<u>TIN#</u>
PARENT	- WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY	- WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY	- 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	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	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	84-4351262				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	85-3863649				Chestnut Anchor Healthcare Fund II LP	.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	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 CEH 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	85-1998953				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	46-5593932				Crabtree Common Apt. Investor Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	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	46-4321289				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	82-1940957				Eagle Ross Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	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.	.33.540	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.	.16.980	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.	.26.370	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.	.23.110	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	86-3736212				Etowah Joint Venture Partners, LLC	GA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	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	
.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				Forsyth 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	41.40	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	4.150	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	17.340	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	8.670	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	22.610	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 Master Fund LP	OH	N/A	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Inv LLC	OH	N/A	Columbus Life Insurance Co	Ownership	31.610	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Inv LLC	OH	N/A	Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Inv LLC	OH	N/A	National Integrity Life Insurance Co	Ownership	6.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Inv LLC	OH	N/A	The Western & Southern Life Insurance Co	Ownership	1.600	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Inv LLC	OH	N/A	Western-Southern Life Assurance Co	Ownership	40.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Inv LLC II	OH	N/A	The Western & Southern Life Insurance Co	Ownership	20.330	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	N/A	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	N/A	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	N/A	FIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	N/A	FIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	N/A	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	N/A	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	N/A	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	N/A	The Western & Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	N/A	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	OH	N/A	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	N/A	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	N/A	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	N/A	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	N/A	Fort Washington PE Invest VI LP	Ownership	6.700	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	N/A	Fort Washington PE Invest VI LP	Ownership	9.840	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-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	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	WIPERO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806629			Fort Washington PE Opp Fund II, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.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.	WIPERO 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.	WIPERO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.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.	WIPERO 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.	WIPERO 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.	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.	WIPERO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1698272			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI 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			WIPERI II 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			WIPERI 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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		.TX.	.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.	.IA.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		.TX.	.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.	WS 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.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4171986			Kissimmee Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		.IN.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		.OH.	.DS.	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		.VA.	.N/A.	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1905557			MC Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-0743431			Mercer Crossing Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439036			Midtown Park Inv. holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	83-1815218			Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-1024113			North Brasewood Meritage Holdings LLC	OH	NIA	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	NIA	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	20-4322006			PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC	NV	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2830953			Skye Apts Investor Holdings, LLC	MN	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	81-3588359			Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N		
.0836	Western-Southern Group	65242	35-0457540			The Lafayette Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N		

**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	70483	31-0487145			The Western & Southern Life Insurance Co	OH.. NIA..	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.. NIA..	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.. NIA..	WSLR Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1394672			Touchstone Advisors, Inc.	OH.. NIA..	IFS Financial Services, Inc.	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	47-6046379			Touchstone Securities, Inc.	NE.. NIA..	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.. NIA..	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.. NIA..	The Western & Southern Life Insurance Co	Ownership..	29.840 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-5542652			Tri-State Fund II Growth LP	OH.. NIA..	Tri-State Ventures II, LLC	Ownership..	0.500 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	12.500 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP	OH.. NIA..	Tri-State Ventures, LLC	Ownership..	0.630 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-5542563			Tri-State Ventures II, LLC	OH.. NIA..	Fort Washington Investment Advisors, Inc.	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1788428			Tri-State Ventures, LLC	OH.. NIA..	Fort Washington Investment Advisors, Inc.	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	84-3894041			TruAmerica Workforce Housing Fund LP	FL.. NIA..	The Western & Southern Life Insurance Co	Ownership..	11.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. NIA..	Integrity Life Insurance Co	Ownership..	14.810 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. NIA..	National Integrity Life Insurance Co	Ownership..	14.810 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. NIA..	The Lafayette Life Insurance Co	Ownership..	29.630 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	OH.. NIA..	Western-Southern Life Assurance Co	Ownership..	40.740 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1653922			Union Centre Hotel LLC	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	25.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	83-2679115			University Shades Inv. Holdings,LLC	FL.. NIA..	WSLR Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	81-4132070			Vernazza Housing Investor Holdings,LLC	FL.. NIA..	WS Real Estate Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	82-2226959			View High Apts Investor Holdings, LLC	MO.. NIA..	WS Real Estate Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	36-4107014			Vinings Trace	OH.. NIA..	WS Real Estate Holdings LLC	Ownership..	99.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	72-1388989			Vulcan Hotel LLC	AL.. NIA..	The Western & Southern Life Insurance Co	Ownership..	25.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	82-1665321			W Apt. Investor Holdings, LLC	NC.. NIA..	WS Real Estate Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-0846576			W&S Brokerage Services, Inc.	OH.. NIA..	Western-Southern Life Assurance Co	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	Y..			
.0836	Western-Southern Group	00000	31-1334221			W&S Financial Group Distributors, Inc.	OH.. NIA..	Western-Southern Life Assurance Co	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	83-1744878			Warm Springs Apt. Holdings, LLC	NV.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1413821			Western & Southern Agency, Inc.	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1732404			Western & Southern Financial Group, Inc.	OH.. NIP..	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.. NIA..	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.. NIP..	Western & Southern Mutual Holding Co	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	92622	31-1000236			Western-Southern Life Assurance Co	OH.. NIA..	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.. NIA..	The Western & Southern Life Insurance Co	Ownership..	25.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	81-4930979			WL Apartments Holdings, LLC	OH.. NIA..	2017 Houston Trust Agreement	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1317879			Wright Exec Hotel LTD Partners	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	60.490 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	61-1182451			WS Airport Exchange GP LLC	KY.. NIA..	WS Real Estate Holdings LLC	Ownership..	74.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-2820067			WS CEH LLC	OH.. NIA..	WS Real Estate Holdings LLC	Ownership..	50.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	31-1303229			WS County Place GP LLC	GA.. NIA..	WS Real Estate Holdings LLC	Ownership..	90.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	61-0998084			WS Lookout JV LLC	KY.. NIA..	The Western & Southern Life Insurance Co	Ownership..	50.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	06-1804432			WS Real Estate Holdings LLC	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-1515960			WSA Commons LLC	GA.. NIA..	The Western & Southern Life Insurance Co	Ownership..	50.000 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	33-1058916			WSALD NPH LLC	PA.. NIA..	WS Real Estate Holdings LLC	Ownership..	50.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-0360272			WSL Partners LP	OH.. NIA..	Fort Washington Capital Partners, LLC	Ownership..	0.500 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-0360272			WSL Partners LP	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	95.500 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843748			WSLR Birmingham	AL.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843635			WSLR Cinti LLC	OH.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843645			WSLR Columbus LLC	OH.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843653			WSLR Dallas LLC	TX.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843767			WSLR Hartford LLC	CT.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843577			WSLR Holdings LLC	OH.. NIA..	The Western & Southern Life Insurance Co	Ownership..	24.490 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843962			WSLR Skyport LLC	KY.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	20-8843814			WSLR Union LLC	OH.. NIA..	WSLR Holdings LLC	Ownership..	100.00 ..	Western & Southern Mutual Holding Co ..	N..			
.0836	Western-Southern Group	00000	26-3526711			YT Crossing Holdings, LLC	TX.. NIA..	WS Real Estate Holdings LLC	Ownership..	98.00 ..	Western & Southern Mutual Holding Co ..	N..			

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

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 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.

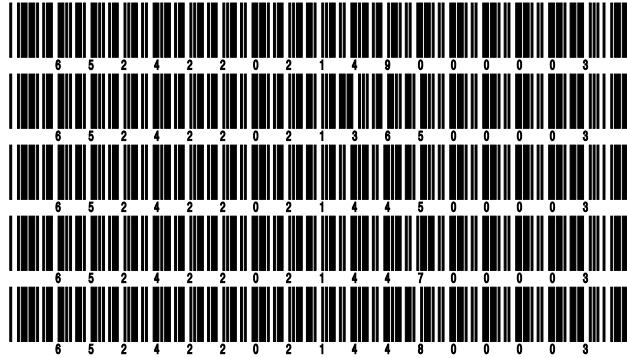
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 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 .....	445,239	385,248
2597. Summary of remaining write-ins for Line 25 from overflow page	445,239	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 .....	65,750,000	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 .....		0
7. Deduct amounts received on disposals .....	48,828,196	22,472,472
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) .....	629,327,394	612,405,590
12. Total valuation allowance .....	629,327,394	612,405,590
13. Subtotal (Line 11 plus Line 12) .....	629,327,394	612,405,590
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	629,327,394	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 .....	24,917,619	40,143,673
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	(97,837)	15,413
5. Unrealized valuation increase (decrease) .....	(4,073,600)	(9,488,387)
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	18,810,279	39,561,675
8. Deduct amortization of premium and depreciation .....	(11,814)	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) .....	416,427,750	414,480,034
12. Deduct total nonadmitted amounts .....	6,060,831	
13. Statement value at end of current period (Line 11 minus Line 12) .....	410,366,919	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 .....	740,864,439	824,474,603
3. Accrual of discount .....	2,222,803	4,316,820
4. Unrealized valuation increase (decrease) .....	6,111,139	(2,778,846)
5. Total gain (loss) on disposals .....	21,820,263	4,541,850
6. Deduct consideration for bonds and stocks disposed of .....	523,171,614	772,781,486
7. Deduct amortization of premium .....	9,098,164	9,783,832
8. Total foreign exchange change in book/adjusted carrying value .....	281,510	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 .....	5,347,050	2,932,533
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) .....	4,201,519,996	3,957,142,570
12. Deduct total nonadmitted amounts .....	678,612	599,975
13. Statement value at end of current period (Line 11 minus Line 12) .....	4,200,841,384	3,956,542,595

## STATEMENT AS OF SEPTEMBER 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	1,878,442,916	201,849,226	178,268,185	47,785,052	1,832,344,531	1,878,442,916	1,949,809,009	1,872,131,159
2. NAIC 2 (a) .....	1,702,581,163	687,918,429	604,871,480	(67,625,311)	1,684,679,387	1,702,581,163	1,718,002,801	1,589,087,512
3. NAIC 3 (a) .....	250,313,291	18,582,634	16,031,751	13,014,364	234,296,136	250,313,291	265,878,538	198,151,262
4. NAIC 4 (a) .....	118,933,145	2,466,810	19,863,455	752,519	122,892,003	118,933,145	102,289,019	114,049,947
5. NAIC 5 (a) .....	32,526,132	529,955	3,894,940	1,061,790	37,752,776	32,526,132	30,222,937	49,455,500
6. NAIC 6 (a) .....	15,994,389	0	0	487,391	18,352,181	15,994,389	16,481,780	17,650,490
7. Total Bonds .....	3,998,791,036	911,347,054	822,929,811	(4,524,195)	3,930,317,014	3,998,791,036	4,082,684,084	3,840,525,870
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	19,676,833	0	10,362,800	0	19,676,833	19,676,833	9,314,033	29,676,833
10. NAIC 3 .....	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	10,000,000
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	29,676,833	0	10,362,800	0	29,676,833	29,676,833	19,314,033	29,676,833
15. Total Bonds and Preferred Stock .....	4,028,467,869	911,347,054	833,292,611	(4,524,195)	3,959,993,847	4,028,467,869	4,101,998,117	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 \$ .....45,229,127 ; 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	37,880,080	XXX	37,880,080	0	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	6,391,825	3,176,533
2. Cost of short-term investments acquired .....	52,323,050	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 .....	20,834,795	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) .....	37,880,080	6,391,825
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,880,080	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	9,428,055
3. Unrealized Valuation increase/(decrease)	(1,468,050)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	11,064,341
6. Considerations received/(paid) on terminations	20,208,288
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)	21,127,202
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,127,202

**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.....	21,127,151
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).....	.....21,127,151
4. Part D, Section 1, Column 6 .....	..66,739,808
5. Part D, Section 1, Column 7 .....	(45,612,657)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	.....21,127,151
8. Part B, Section 1, Column 13 .....	.....
9. Total (Line 7 plus Line 8) .....	.....21,127,151
10. Part D, Section 1, Column 9 .....	.....66,739,808
11. Part D, Section 1, Column 10 .....	(45,612,657)
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 .....	1,814,746,636	3,011,664,930
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	5,406	2,206
6. Deduct consideration received on disposals .....	1,837,839,914	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) .....	21,881,090	44,968,962
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>21,881,090</b>	<b>44,968,962</b>

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

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

STATEMENT AS OF SEPTEMBER 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

Showing All Mortgages Loans Acquired AND ADDITIONS MADE During the Current Quarter								
1 Loan Number	Location		4 Loan Type	5	6	7	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State		Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition		
LL-2104	Bloomington	IN		08/25/2021	3.520	18,000,000	0	29,250,0
LL-2105	Mooresville	IN		09/10/2021	3.350	26,000,000	0	43,500,0
0599999. Mortgages in good standing - Commercial mortgages-all other						44,000,000	0	72,750,0
0899999. Total Mortgages in good standing						44,000,000	0	72,750,0
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						44,000,000	0	72,750,0

## **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18			
	2	3					8	9	10	11	12	13	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year														
LL-0515	St. Paul	MN		.07/17/2006	.08/01/2021	151,833	.0	0	.0	0	.0	0	0	0	19,311	19,311	0	0	0	
LL-1301	Sandy	UT		.05/30/2013	.07/29/2021	15,784,918	.0	0	.0	0	.0	0	0	0	15,520,998	15,520,998	0	0	0	
LL-1503	Myrtle Beach	SC		.07/27/2015	.08/17/2021	9,723,287	.0	0	.0	0	.0	0	0	0	9,585,508	9,585,508	0	0	0	
LL-8161	Cotuit	MA		.07/10/2001	.08/01/2021	32,484	.0	0	.0	0	.0	0	0	0	4,739	4,739	0	0	0	
0199999. Mortgages closed by repayment							25,692,522	0	0	0	0	0	0	0	0	25,130,556	25,130,556	0	0	0
LL-0206	Grandville	MI		.11/26/2002		203,549	.0	0	.0	0	.0	0	0	0	0	0	22,698	0	0	0
LL-0301	Ft. Wayne	IN		.10/14/2003		337,665	.0	0	.0	0	.0	0	0	0	0	0	71,134	0	0	0
LL-0411	West Lafayette	IN		.02/22/2005		1,474,684											79,718	0	0	0
LL-0503	West Chester	OH		.04/12/2005		408,678	.0	0	.0	0	.0	0	0	0	0	0	21,086	0	0	0
LL-0509	Round Rock	TX		.11/09/2005		521,449	.0	0	.0	0	.0	0	0	0	0	0	23,403	0	0	0
LL-0515	St. Paul	MN		.07/17/2006		151,833	.0	0	.0	0	.0	0	0	0	0	0	19,216	0	0	0
LL-0517	Nashville	TN		.06/26/2006		372,354	.0	0	.0	0	.0	0	0	0	0	0	13,757	0	0	0
LL-0608	Sun City	FL		.09/22/2006		411,683	.0	0	.0	0	.0	0	0	0	0	0	12,466	0	0	0
LL-0618	Golden	CO		.02/14/2007		1,343,627	.0	0	.0	0	.0	0	0	0	0	0	21,361	0	0	0
LL-0704	Indianapolis	IN		.08/02/2007		1,820,259	.0	0	.0	0	.0	0	0	0	0	0	27,840	0	0	0
LL-0706	Champaign	IL		.07/10/2007		2,411,848	.0	0	.0	0	.0	0	0	0	0	0	32,585	0	0	0
LL-0710	Concord	NC		.03/12/2008		745,735	.0	0	.0	0	.0	0	0	0	0	0	77,062	0	0	0
LL-0715	Colfax	NC		.06/19/2008		902,793	.0	0	.0	0	.0	0	0	0	0	0	83,762	0	0	0
LL-0804	Indianapolis	IN		.04/23/2008		324,270	.0	0	.0	0	.0	0	0	0	0	0	66,767	0	0	0
LL-0805	Nicholasville	KY		.06/25/2008		560,392	.0	0	.0	0	.0	0	0	0	0	0	13,650	0	0	0
LL-0806	Kissimmee	FL		.05/23/2008		1,124,452	.0	0	.0	0	.0	0	0	0	0	0	30,096	0	0	0
LL-0807	Springfield	IL		.11/25/2008		2,860,013	.0	0	.0	0	.0	0	0	0	0	0	36,002	0	0	0
LL-0812	Gaston	NC		.11/17/2008		279,072	.0	0	.0	0	.0	0	0	0	0	0	6,917	0	0	0

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## STATEMENT AS OF SEPTEMBER 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	0	15,385	0	0	
LL-0903	Simpsonville	SC		11/25/2009		2,670,146	0	0	0	0	0	0	0	0	38,947	0	0	
LL-0905	Memphis	TN		07/29/2009		695,113	0	0	0	0	0	0	0	0	43,304	0	0	
LL-0907	Orlando	FL		09/03/2009		328,639	0	0	0	0	0	0	0	0	13,760	0	0	
LL-0908	Houston	TX		10/01/2009		2,128,775	0	0	0	0	0	0	0	0	46,305	0	0	
LL-0912	Beaver Creek	OH		02/01/2010		1,040,486	0	0	0	0	0	0	0	0	44,474	0	0	
LL-0913	Simpsonville	SC		12/28/2010		2,563,602	0	0	0	0	0	0	0	0	25,048	0	0	
LL-1002	Ashland	KY		06/30/2010		685,560	0	0	0	0	0	0	0	0	33,368	0	0	
LL-1003	Independence	MO		08/12/2010		2,134,907	0	0	0	0	0	0	0	0	100,385	0	0	
LL-1006	Oklahoma City	OK		11/09/2010		960,748	0	0	0	0	0	0	0	0	42,524	0	0	
LL-1206	Orlando	FL		09/27/2012		6,912,521	0	0	0	0	0	0	0	0	108,612	0	0	
LL-1301	Sandy	UT		05/30/2013		15,784,918	0	0	0	0	0	0	0	0	38,109	0	0	
LL-1402	Union City	CA		08/25/2014		37,369,457	0	0	0	0	0	0	0	0	470,930	0	0	
LL-1501	Seaside	CA		05/01/2015		10,941,405	0	0	0	0	0	0	0	0	18,513	0	0	
LL-1502	Bolingbrook	IL		06/30/2015		17,091,612	0	0	0	0	0	0	0	0	115,688	0	0	
LL-1503	Myrtle Beach	SC		07/27/2015		9,723,287	0	0	0	0	0	0	0	0	34,915	0	0	
LL-1504	Round Rock	TX		08/07/2015		10,187,997	0	0	0	0	0	0	0	0	222,984	0	0	
LL-1505	American Canyon	CA		09/10/2015		19,165,192	0	0	0	0	0	0	0	0	155,651	0	0	
LL-1506	Columbus	OH		09/23/2015		11,865,750	0	0	0	0	0	0	0	0	146,256	0	0	
LL-1601	Watsonville	CA		01/04/2016		23,540,182	0	0	0	0	0	0	0	0	508,772	0	0	
LL-1602	Clarksville	TN		07/01/2016		18,025,448	0	0	0	0	0	0	0	0	94,695	0	0	
LL-1603	Largo	FL		09/01/2016		34,848,209	0	0	0	0	0	0	0	0	156,406	0	0	
LL-1604	Lafayette	IN		12/22/2016		13,282,636	0	0	0	0	0	0	0	0	67,128	0	0	
LL-1701	West Chester	OH		01/30/2017		8,290,968	0	0	0	0	0	0	0	0	88,605	0	0	
LL-1702	Kissimmee	FL		03/02/2017		31,091,027	0	0	0	0	0	0	0	0	197,265	0	0	
LL-1703	Columbus	OH		06/13/2017		39,858,128	0	0	0	0	0	0	0	0	168,960	0	0	
LL-1704	Bolingbrook	IL		07/20/2017		9,124,224	0	0	0	0	0	0	0	0	57,410	0	0	
LL-1705	Port Wentworth	GA		12/07/2017		32,523,401	0	0	0	0	0	0	0	0	187,670	0	0	
LL-1706	Plain City	OH		06/21/2018		15,922,189	0	0	0	0	0	0	0	0	150,311	0	0	
LL-1801	Johnston	IA		07/11/2018		20,700,000	0	0	0	0	0	0	0	0	26,044	0	0	
LL-1802	Carmel	IN		12/11/2018		35,000,000	0	0	0	0	0	0	0	0	129,039	0	0	
LL-1901	Findlay	OH		01/30/2019		23,151,461	0	0	0	0	0	0	0	0	198,981	0	0	
LL-2001	Davenport	FL		02/27/2020		34,342,247	0	0	0	0	0	0	0	0	162,185	0	0	
LL-2004	Trenton	OH		11/16/2020		11,250,000	0	0	0	0	0	0	0	0	89,266	0	0	
LL-2101	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	0	27,591	0	0	
LL-2102	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	0	5,998	0	0	
LL-8161	Cotuit	MA		07/10/2001		32,484	0	0	0	0	0	0	0	0	4,706	0	0	
LL-8173	Albuquerque	NM		10/26/2001		2,400,331	0	0	0	0	0	0	0	0	85,724	0	0	
0299999. Mortgages with partial repayments							522,574,398	0	0	0	0	0	0	0	0	4,781,434	0	0
0599999 - Totals							548,266,920	0	0	0	0	0	0	0	25,130,556	29,911,990	0	0

## STATEMENT AS OF SEPTEMBER 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 Admini- strative 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 .....	0 .....	634,274 .....	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 .....	310,513 .....	0 .....	562,961 .....	9,000 .....
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0 .....	312,432 .....	0 .....	0 .....	1,197,236 .....
Benefit Street Partners Debt Fund IV LP .....	Wilmington .....		DE .....	Benefit Street Partners Debt Fund IV LP .....		01/24/2017 .....		0 .....	0 .....	1,167,983 .....	0 .....	1.160 .....
Goldman Sachs LP II LP .....	NEW YORK .....		NY .....	Goldman Sachs LP II LP .....		07/30/2019 .....		0 .....	0 .....	9,000,000 .....	0 .....	16,000,000 .....
PineBridge Investments L.P. ....	NEW YORK .....		NY .....	PineBridge Investments L.P. ....		11/28/2018 .....		0 .....	161,812 .....	0 .....	692,362 .....	4.390 .....
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0 .....	10,329,795 .....	0 .....	0 .....	16,692,362 .....
4899999. Total - Unaffiliated								0 .....	10,642,227 .....	0 .....	0 .....	17,889,598 .....
4999999. Total - Affiliated								0 .....	0 .....	0 .....	0 .....	0 .....
5099999 - Totals								0 .....	10,642,227 .....	0 .....	0 .....	17,889,598 .....

**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 Total Foreign Exchange Change in Book/ Adjusted Carrying Value (9+10- 11+12)	18 Total Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value Less Encum- brances on Disposal							
	THL Credit DIRECT LENDING FUND III LLC .....	BOSTON .....	MA .....	THL Credit DIRECT LENDING FUND III LLC .....	10/24/2016 .....	08/18/2021 .....	773,910 .....	0 .....	0 .....	0 .....	0 .....	0 .....	773,910 .....	773,910 .....	0 .....	0 .....	0 .....	0 .....	0 .....	
	THL Credit DIRECT LENDING FUND IV LLC .....	BOSTON .....	MA .....	THL Credit DIRECT LENDING FUND IV LLC .....	12/03/2018 .....		136,017 .....	0 .....	0 .....	0 .....	0 .....	0 .....	136,017 .....	136,017 .....	0 .....	0 .....	0 .....	0 .....	0 .....	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							909,927 .....	0 .....	0 .....	0 .....	0 .....	0 .....	909,927 .....	909,927 .....	0 .....	0 .....	0 .....	0 .....	0 .....	
Audax Direct Lending Solutions D .....	WILMINGTON .....		DE .....	Audax Direct Lending Solutions D .....	10/24/2018 .....	08/02/2021 .....	194,213 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	194,213 .....	194,213 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Benefit Street Partners Debt Fund IV LP .....	Wilmington .....		DE .....	Benefit Street Partners Debt Fund IV LP .....	01/24/2017 .....	08/06/2021 .....	288,649 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	288,649 .....	288,649 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Goldman Sachs LP II LP .....	NEW YORK .....		NY .....	Goldman Sachs LP II LP .....	07/30/2019 .....		671,013 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	671,013 .....	671,013 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Goldman Sachs LP LP .....	NEW YORK .....		NY .....	Goldman Sachs LP LP .....	07/16/2016 .....		760,924 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	760,924 .....	760,924 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Golub Capital Partners Golub Capital Partners 11 .....	Chicago .....		IL .....	Golub Capital Partners Golub Capital Partners 11 .....	04/01/2018 .....		181,730 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	181,730 .....	181,730 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Kayne Anderson R/E Dev LP LP .....	Baltimore .....		MD .....	Kayne Anderson R/E Dev LP LP .....	07/25/2016 .....		37,494 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	37,494 .....	37,494 .....	0 .....	0 .....	0 .....	0 .....	0 .....
Maranon Sr Credit Strategies .....	Chicago .....		IL .....	Maranon Sr Credit Strategies .....	09/21/2017 .....		842,199 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	842,199 .....	842,199 .....	0 .....	0 .....	0 .....	0 .....	0 .....
PineBridge Investments L.P. ....	NEW YORK .....		NY .....	PineBridge Investments L.P. ....	11/28/2018 .....		71,198 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	71,198 .....	71,198 .....	0 .....	0 .....	0 .....	0 .....	0 .....
WATERFALL EDEN FUND LP .....	NEW YORK .....		NY .....	WATERFALL EDEN FUND LP .....	06/07/2016 .....	08/18/2021 .....	3,153,932 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	3,153,932 .....	3,153,932 .....	0 .....	0 .....	0 .....	0 .....	0 .....
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,201,352 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	6,201,352 .....	6,201,352 .....	0 .....	0 .....	0 .....	0 .....	0 .....
000000-00-0 .....	TXFL NNN Office Investor Holdings, LLC .....	Cincinnati .....	OH .....	Cash Return of Capital .....	07/01/2019 .....	08/03/2021 .....	20,366,147 .....							25,000 .....	25,000 .....	0 .....	0 .....	0 .....	0 .....	0 .....
2299999. Joint Venture Interests - Real Estate - Affiliated							20,366,147 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	25,000 .....	25,000 .....	0 .....	0 .....	0 .....	0 .....	0 .....

STATEMENT AS OF SEPTEMBER 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 Foreign Exchange Gain (Loss) on Disposal	17	18	19	20
		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					
4899999. Total - Unaffiliated							7,111,279	0	0	0	0	0	7,111,279	7,111,279	0	0	0	0
4999999. Total - Affiliated							20,366,147	0	0	0	0	0	25,000	25,000	0	0	0	0
5099999 - Totals							27,477,426	0	0	0	0	0	7,136,279	7,136,279	0	0	0	0

## STATEMENT AS OF SEPTEMBER 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		.09/01/2021	Interest Capitalization	.839		.839	.0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.09/01/2021	Interest Capitalization	.55,615		.55,615	.0	1.A
38378N-LV-3	GNR 2013-191 Z 3.985% 11/16/53		.09/01/2021	Interest Capitalization	.41,726		.41,726	.0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.993% 01/16/54		.09/01/2021	Interest Capitalization	.37,565		.37,565	.0	1.A
<b>0599999. Subtotal - Bonds - U.S. Governments</b>					135,745		135,745	.0	XXX
000000-00-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D.	.08/31/2021	JPM FUNDS RECAP	250,556		.345,000	.307	4.C FE
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D.	.08/06/2021	GOLDMAN SACHS	328,090		.350,000	.4,529	4.C FE
<b>1099999. Subtotal - Bonds - All Other Governments</b>					578,646		695,000	4,836	XXX
13033D-AH-8	California Housi2012 ce Age CAHFA 2021-2 0.823% 03/25/35		.09/28/2021	CITIGROUP GLOBAL MKTS	4,319,348		.63,547,865	.42,149	1.B FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.09/01/2021	Interest Capitalization	.34,604		.34,604	.0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.09/01/2021	Interest Capitalization	.57,027		.57,027	.0	1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.09/01/2021	Interest Capitalization	.59,446		.59,446	.0	1.A
3137BL-N2-0	FMIS K049 X1 0.714% 07/25/25		.08/18/2021	MORGAN STANLEY FIXED INC	.3,155,665		.0	.66,585	1.A
3137FT-ZS-9	FMIS K110 X1 1.814% 04/25/30		.09/14/2021	BANK OF AMERICA SEC	.370,633		.0	.2,415	1.A FE
31394F-CW-3	FNR 2005-74 NZ 6.000% 09/25/35		.09/01/2021	Interest Capitalization	.12,133		.12,133	.0	1.A
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION 2.462% 10/01/34		.08/19/2021	WELLS FARGO	5,000,000		.5,000,000	.0	1.F FE
62630W-JV-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.260% 12/31/23		.09/30/2021	BARCLAYS	1,400,000		1,400,000	.0	1.F FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>					14,408,856		70,111,075	111,149	XXX
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		.08/17/2021	JEFFERIES & CO	.3,446,523		.3,334,000	.40,263	3.B FE
049560-AW-5	ATMOS ENERGY 2.850% 02/15/52		.09/21/2021	BNP SECURITIES	.6,954,990		.7,000,000	.0	1.G FE
05493H-AA-3	BBMIS 2021-AGW A 1.334% 06/15/36		.07/20/2021	BARCLAYS	12,000,000		12,000,000	.3,134	1.A FE
097023-CX-1	BOEING CO 5.930% 05/01/60		.08/24/2021	HONG KONG SHANGHAI BK	.6,979,850		.5,000,000	.94,715	2.C FE
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		.07/19/2021	STIFEL NICHOLAS	.384,300		.360,000	.5,100	4.C FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		.07/13/2021	Tax Free Exchange	.368,845		.358,000	.4,047	3.C FE
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		.08/19/2021	Tax Free Exchange	.331,974		.328,000	.2,443	5.A FE
185508-AH-1	CLECO POWER LLC 0.616% 06/15/23		.09/08/2021	CIBC WORLD MARKET	.1,650,000		.1,650,000	.0	2.A FE
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		.07/22/2021	Various	.367,923		.358,000	.0	3.B FE
276480-AJ-9	EASTERN GAS TRAN 3.600% 12/15/24		.07/01/2021	Tax Free Exchange	.1,331,006		.1,333,000	.2,000	1.G FE
33939H-AA-7	FLEX INTERMEDIATE HOLDCO 3.363% 06/30/31		.08/26/2021	CIBC WORLD MARKET	.5,103,950		.5,000,000	.42,972	2.C FE
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		.08/05/2021	TD SECURITIES	.2,256,009		.2,235,000	.24,250	2.C FE
38173M-AC-6	GULDB CAPITAL BDC INC 2.050% 02/15/27		.07/27/2021	SMBC NIKKO	.454,669		.460,000	.0	2.C FE
428102-AE-7	HESS INF PART / FIN CORP 4.250% 02/15/30		.08/02/2021	GOLDMAN SACHS	3,000,000		3,000,000	.0	3.A FE
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		.08/30/2021	BANK OF AMERICA SEC	.370,240		.356,000	.5,503	3.C FE
485260-BJ-1	KANSAS GAS & EL CO 6.530% 12/15/37		.09/14/2021	STIFEL NICHOLAS	9,949,019		.6,717,000	.10,873	1.F FE
52532X-AD-7	LEIDOS INC 3.625% 05/15/25		.07/01/2021	Tax Free Exchange	.2,991,405		.3,000,000	.11,479	2.C FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		.08/26/2021	J P MORGAN SEC HI-YIELD	.364,560		.363,000	.163	4.C FE
59980X-AJ-6	MOMLT 2018-3 M3 3.250% 08/25/58		.07/01/2021	Interest Capitalization	.0		.0	.0	3.B FE
61747Y-ED-3	MORGAN STANLEY 2.239% 07/21/32		.07/15/2021	MORGAN STANLEY FIXED INC	.15,000,000		.15,000,000	.0	1.F FE
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		.08/04/2021	Various	.108,714		.103,000	.349	3.B FE
655844-CJ-5	NORFOLK SOUTHERN CORP 4.100% 05/15/21		.09/17/2021	SEAPORT GROUP LLC	.5,857,650		.5,000,000	.73,458	2.A FE
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		.08/24/2021	Various	.4,930,902		.5,000,000	.84,953	3.B FE
693475-BC-8	PNC FINANCIAL 3.400% Perpet		.09/08/2021	CITIGROUP GLOBAL MKTS	.15,000,000		.15,000,000	.0	2.B FE
69357Y-AA-9	PFP III 20218 2021-8 A 1.085% 08/09/37		.09/16/2021	CITIGROUP GLOBAL MKTS	.15,000,000		.15,000,000	.0	1.A FE
718172-BL-2	PHILIP MORRIS INTERNAT-IV/I 4.250% 11/10/44		.09/02/2021	HONG KONG SHANGHAI BK	.7,582,213		.6,431,000	.88,828	1.F FE
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		.08/20/2021	Various	.283,870		.281,000	.0	3.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		.07/06/2021	PRIVATE PLACEMENT	.916,937		.916,937	.0	1.E PL
747428-AA-4	SUN HOLDINGS PRIVATE PLACEMENT 4.340% 08/15/51		.08/04/2021	PRIVATE PLACEMENT	.15,150,000		.15,000,000	.0	2.C Z
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		.09/08/2021	Various	.359,918		.355,000	.739	4.A FE
76174L-AA-1	REYNOLDS GRP ISS/BEYNOLD 4.000% 10/15/27		.07/19/2021	GOLDMAN SACHS	.33,787		.34,000	.363	4.A FE
78574M-AA-1	SABRA HEALTH CARE LP 3.200% 12/01/31		.09/21/2021	WELLS FARGO	.4,947,000		.5,000,000	.0	2.C FE
832248-BD-9	SMITHFIELD FOODS INC 2.625% 09/13/31		.09/08/2021	BARCLAYS	.9,868,100		.10,000,000	.0	3.A FE
86787X-AA-3	SUNTRUST CAPITAL I 0.790% 05/15/27		.09/01/2021	SEAPORT GROUP LLC	.234,000		.240,000	.95	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		.09/30/2021	PRIVATE PLACEMENT	.5,899,753		.5,899,753	.0	1.E PL
87342R-AH-7	BELL 2021-1A A211 2.294% 08/25/51		.08/11/2021	BARCLAYS	.10,200,000		.10,000,000	.0	2.B FE
88104L-AG-8	TERRAFORM POWER OPERATIN 4.750% 01/15/30		.08/12/2021	Various	.1,654,544		.1,599,000	.6,540	3.C FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		.09/01/2021	BARCLAYS	.373,355		.356,000	.1,001	3.C FE

## STATEMENT AS OF SEPTEMBER 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
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		.07/30/2021	Various	477,956		.474,000		.0 3.B FE
95002U-AP-6	WFCM 2020-CS4 AS 2.398% 07/15/53		.07/29/2021	BARCLAYS	2,031,356		.1,980,000		.132 1.D FM
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.09/29/2021	SCOTIA	5,631,000		.5,631,000		.0 2.A FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.09/17/2021	GOLDMAN SACHS	2,055,000		.2,000,000		.39,000 3.B FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	.09/16/2021	MARKET AXESS	370,464		.356,000		.6,459 4.B FE
00787C-AD-4	AEROPUERTO INTL TOCUMEN 4.000% 08/11/41	D.	.08/17/2021	GOLDMAN SACHS	5,125,000		.5,000,000		.4,444 2.B FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D.	.09/02/2021	DEUTSCHE BANK	731,540		.645,000		.14,418 2.A FE
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D.	.09/27/2021	UBS WARBURG	851,563		.725,000		.11,869 2.B FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	.08/05/2021	GOLDMAN SACHS	375,135		.356,000		.3,738 4.C FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	.09/02/2021	Taxable Exchange	197,981		.203,000		.0 5.C FE
456472-AD-1	INDUSTRIAS PENOLE SAB D 4.750% 08/06/50	D.	.07/07/2021	BANK of AMERICA SEC	5,500,000		.5,000,000		.100,938 2.B FE
566076-AQ-8	MP18 2020-2A BR 1.884% 10/15/34	D.	.09/17/2021	BARCLAYS	4,500,000		.4,500,000		.0 1.C FE
67091T-AE-5	OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D.	.09/16/2021	JPM FUNDS RECAP	435,625		.425,000		.5,264 3.A FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 3.084% 10/15/34	D.	.08/19/2021	MORGAN STANLEY FIXED INC	500,000		.500,000		.0 2.C FE
74730D-AE-3	QATAR PETROLEUM 3.125% 07/12/41	D.	.07/01/2021	CITIGROUP GLOBAL MKTS	4,981,550		.5,000,000		.0 1.D FE
81254U-AK-2	SEASPAR CORP 5.500% 08/01/29	D.	.07/09/2021	Various	386,630		.384,000		.0 3.C FE
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 1.164% 09/15/36	D.	.09/15/2021	J P MORGAN SEC	25,000,000		.25,000,000		.0 1.A FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	.09/27/2021	J P MORGAN SEC	322,503		.319,000		.2,651 3.A FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>230,979,315</b>	<b>222,565,690</b>	<b>792,681</b>	<b>XXX</b>
69352P-AC-7	PPL CAPITAL FUNDING 2.79% Perpet.		.08/31/2021	STIFEL NICHOLAS	267,094		.275,000		.1,375 2.C FE
949746-TG-6	WELLS FARGO & CO TRUPS 0.626% 01/15/27		.07/01/2021	Tax Free Exchange	3,637,617		.4,000,000		.0 2.B FE
<b>4899999. Subtotal - Bonds - Hybrid Securities</b>						<b>3,904,711</b>	<b>4,275,000</b>	<b>1,375</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>250,007,273</b>	<b>297,782,510</b>	<b>910,041</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>250,007,273</b>	<b>297,782,510</b>	<b>910,041</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
00206R-10-2	AT&T INC		.09/30/2021	INSTINET	4,431,000		.120,415		.0
166764-10-0	CHEVRON CORPORATION		.09/23/2021	VIRTU FINANCIAL	2,359,000		.236,117		.0
23345M-10-7	DT MIDSTREAM INC COMMON		.07/06/2021	Spin Off	1,843,000		.68,905		.0
256677-10-5	DOLLAR GENERAL CORP		.09/02/2021	S. G. COWEN SECURITIES CORP	4,283,000		.960,431		.0
25746U-10-9	DOMINION RESOURCES		.09/02/2021	S. G. COWEN SECURITIES CORP	6,006,000		.472,846		.0
26614N-10-2	DUPONT DE NEMOURS INC		.09/10/2021	S. G. COWEN SECURITIES CORP	6,380,000		.472,231		.0
30231G-10-2	EXXON MOBIL CORP		.09/23/2021	VIRTU FINANCIAL	2,558,000		.146,098		.0
35137L-10-5	FOX CORP		.09/30/2021	INSTINET	3,117,000		.125,831		.0
446150-10-4	HUNTINGTON Bancshares Inc		.08/10/2021	S. G. COWEN SECURITIES CORP	28,215,000		.419,309		.0
460690-10-0	INTERPUBLIC GROUP		.09/30/2021	INSTINET	6,757,000		.250,806		.0
539830-10-9	LOCKHEED MARTIN		.07/01/2021	VIRTU FINANCIAL	1,081,000		.409,066		.0
681919-10-6	OMNICOM GROUP		.09/30/2021	Various	5,869,000		.431,374		.0
718546-10-4	PHILLIPS 66		.09/10/2021	S. G. COWEN SECURITIES CORP	3,920,000		.261,540		.0
919131-10-0	VALERO ENERGY CORP		.09/10/2021	S. G. COWEN SECURITIES CORP	4,515,000		.287,208		.0
92343V-10-4	VERIZON COMMUNICATIONS		.08/10/2021	S. G. COWEN SECURITIES CORP	4,744,000		.263,118		.0
988498-10-1	YUM! BRANDS INC		.09/30/2021	INSTINET	1,523,000		.187,598		.0
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>						<b>5,112,893</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9799997. Total - Common Stocks - Part 3</b>						<b>5,112,893</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9799998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>9799999. Total - Common Stocks</b>						<b>5,112,893</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9899999. Total - Preferred and Common Stocks</b>						<b>5,112,893</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9999999 - Totals</b>						<b>255,120,166</b>	<b>XXX</b>	<b>910,041</b>	<b>XXX</b>

## STATEMENT AS OF SEPTEMBER 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- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Temporar- y 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								
.38376G-P3-8	GNR 2011-53 B 3.89% 05/16/51		09/01/2021	Paydown .....		.31,148	.31,148	.34,736	.31,982	.0	..(834)	0	0	..(834)	0	.31,148	.0	.0	.0	.725	05/16/2051	1.A .....	
.38376G-ID-8	GNR 2010-122 10 0.241% 02/16/44		09/01/2021	Paydown .....		.0	.0	.774	.0	.0	0	0	0	0	0	.0	.0	.0	.0	.51	02/16/2044	1.A .....	
.38376V-SC-2	GNMA - CMO 2010-21 NC 4.50% 04/20/39		09/01/2021	Paydown .....		.273,700	.273,700	.271,647	.272,887	.0	..813	0	0	..813	0	.273,700	.0	.0	.0	.8,099	04/20/2039	1.A .....	
.38378S-RJ-0	GNR 2012-35 B 4.233% 11/16/43		09/01/2021	Paydown .....		.32,218	.32,218	.36,670	.35,549	.0	..(3,332)	0	0	..(3,332)	0	.32,218	.0	.0	.0	.1,608	11/16/2043	1.A .....	
.38379U-NF-9	GNR 2016-45 10 0.864% 02/16/58		09/01/2021	Paydown .....		.0	.0	.68,710	.61,840	.0	..(61,840)	0	0	..(61,840)	0	.0	.0	.0	.0	.19,972	02/16/2058	1.A .....	
.690353-2K-2	DFC 0.040% 02/15/28		08/15/2021	Redemption 100,0000		.104,045	.104,045	.104,045	.104,045	.0	0	0	0	0	.104,045	.0	.0	.0	.0	.82	02/15/2028	1.A .....	
.690353-5A-1	DFC AGENCY DEBENTURES 0.040% 05/15/24		08/15/2021	Redemption 100,0000		.100,000	.100,000	.100,000	.100,000	.0	0	0	0	0	.100,000	.0	.0	.0	.0	.78	05/15/2024	1.A .....	
.690353-C9-6	DFC 0.030% 01/15/30		07/15/2021	Redemption 100,0000		.111,321	.111,321	.111,321	.111,321	.0	0	0	0	0	.111,321	.0	.0	.0	.0	.91	01/15/2030	1.A .....	
.690353-U8-8	DFC 0.030% 02/15/28		08/16/2021	Redemption 100,0000		.88,848	.88,848	.88,848	.88,848	.0	0	0	0	0	.88,848	.0	.0	.0	.0	.69	02/15/2028	1.A .....	
.90376P-AB-7	INT DEV FIN CORP 0.040% 04/20/35		07/20/2021			.26,730	.26,730	.26,730	.26,730	.0	0	0	0	0	.26,730	.0	.0	.0	.0	.22	04/20/2035	1.A .....	
.912828-YP-9	U S TREASURY 1.500% 10/31/21		09/02/2021	J P MORGAN SEC		.3,006,670	.3,000,000	.3,026,026	.0	.0	..(19,139)	0	0	..(19,139)	0	.3,006,887	.0	..(217)	..(217)	.37,908	10/31/2021	1.A .....	
<b>0599999 Subtotal - Bonds - U.S. Governments</b>						<b>3,774,680</b>	<b>3,768,010</b>	<b>3,869,507</b>	<b>833,202</b>	<b>0</b>	<b>(84,332)</b>	<b>0</b>	<b>(84,332)</b>	<b>0</b>	<b>3,774,897</b>	<b>0</b>	<b>0</b>	<b>(217)</b>	<b>(217)</b>	<b>68,705</b>	<b>XXX</b>	<b>XXX</b>	
.10620N-BA-5	BRAZOS S L 1.58% 06/25/42 .....		08/27/2021	Call 100,0000		.6,350,000	.6,350,000	.6,211,094	.6,227,644	.0	..3,113	0	0	..3,113	0	.6,230,757	.0	..119,243	..119,243	.72,664	06/25/2042	1.A FE .....	
.10620N-BB-3	BRAZOS 1.58% 06/25/42 .....		08/27/2021	Call 100,0000		.7,050,000	.6,895,781	.6,915,022	.6,915,022	.0	..3,562	0	0	..3,562	0	.6,918,584	.0	..131,417	..131,417	.80,355	06/25/2042	1.A FE .....	
.10620N-BT-4	BRAZOS 1.58% 06/25/29 .....		08/27/2021	Call 100,0000		.15,000,000	.12,609,375	.13,683,727	.13,683,727	.0	..93,707	0	0	..93,707	0	.13,777,433	.0	..1,222,567	..1,222,567	.156,604	06/25/2029	1.A FE .....	
CALIFORNIA STIID CNTNTY DEV AUT NURSING HOME																							
.13080S-ZB-3	2.050% 08/01/30 .....		08/01/2021	Redemption 100,0000		.330,000	.330,000	.330,000	.330,000	.0	0	0	0	0	.330,000	.0	0	0	0	.5,374	08/01/2030	1.D FE .....	
.30316K-AE-1	FRESB 2020-SB78 X1 1.28% 06/25/40 .....		09/01/2021	Paydown .....		.0	.0	.17,283	.0	.0	..(17,283)	0	0	..(17,283)	0	.0	.0	0	0	.1,301	06/25/2040	1.A .....	
.3128BH-W7-6	08/15/42 .....		09/01/2021	Paydown .....		.80,495	.80,495	.83,652	.82,628	.0	..(2,132)	0	0	..(2,132)	0	.80,495	.0	0	0	0	.1,711	08/15/2042	1.A .....
.31335A-UL-0	FG FG G60587 4.000% 02/01/46 .....		09/01/2021	Paydown .....		.284,791	.284,791	.299,854	.299,342	.0	..(14,551)	0	0	..(14,551)	0	.284,791	.0	0	0	0	.7,554	02/01/2046	1.A .....
.31339N-NT-9	03/15/32 .....		09/01/2021	Paydown .....		.6,860	.6,860	.6,390	.6,655	.0	..204	0	0	..204	0	.6,860	.0	0	0	0	.280	03/15/2032	1.A .....
.31339N-SQ-0	03/15/22 .....		09/01/2021	Paydown .....		.6,978	.6,978	.6,708	.6,946	.0	..32	0	0	..32	0	.6,978	.0	0	0	0	.280	03/15/2022	1.A .....
.3133TJ-JD-1	FREDDIE MAC 02/15/22 .....		09/01/2021	Paydown .....		.2,650	.2,650	.2,667	.2,683	.0	..(33)	0	0	..(33)	0	.2,650	.0	0	0	0	.113	02/15/2029	1.A .....
.3133TK-FG-2	FHLMC FHR 2140 ND 6.500% 04/15/29 .....		09/01/2021	Paydown .....		.26,575	.26,575	.24,657	.26,084	.0	..491	0	0	..491	0	.26,575	.0	0	0	0	.1,158	04/15/2029	1.A .....
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32 .....		09/01/2021	Paydown .....		.25,209	.25,209	.24,894	.25,064	.0	..145	0	0	..145	0	.25,209	.0	0	0	0	.429	02/25/2032	1.A .....
.313748-SR-9	FHMS FHR 3841 NW 4.500% 04/15/26 .....		09/01/2021	Paydown .....		.106,946	.106,946	.111,575	.107,727	.0	..(781)	0	0	..(781)	0	.106,946	.0	0	0	0	.3,223	04/15/2026	1.A .....
.313748-SR-9	FHMS FHR 3855 HB 4.000% 05/15/26 .....		09/01/2021	Paydown .....		.396,641	.396,641	.400,608	.396,715	.0	..(73)	0	0	..(73)	0	.396,641	.0	0	0	0	.10,508	05/15/2026	1.A .....
.3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26 .....		09/01/2021	Paydown .....		.0	.0	.356,478	.26,870	.0	..(26,870)	0	0	..(26,870)	0	.0	.0	0	0	.32,718	01/25/2022	1.A .....	
.3137AV-XP-2	FHR FHR K018 X1 1.36% 01/25/22 .....		09/01/2021	Paydown .....		.0	.0	.39,856	.5,538	.0	..(5,538)	0	0	..(5,538)	0	.0	.0	0	0	.3,323	07/25/2022	1.A FE .....	
.3137BZ-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40 .....		09/01/2021	Paydown .....		.118,787	.118,787	.117,413	.118,263	.0	..524	0	0	..524	0	.118,787	.0	0	0	0	.2,354	10/15/2040	1.A .....
.3137BC-GT-0	FHR FHR 4361 JV 3.500% 05/15/44 .....		09/01/2021	Paydown .....		.215,744	.215,744	.214,083	.214,999	.0	..744	0	0	..744	0	.215,744	.0	0	0	0	.4,891	05/15/2044	1.A .....
.3137BL-N2-0	FHMS K049 X1 0.714% 07/25/25 .....		09/01/2021	Paydown .....		.0	.0	.19,987	.8,786	.0	..(17,160)	0	0	..(17,160)	0	.0	.0	0	0	.2,234	07/25/2025	1.A .....	
.3137BR-QL-2	FHMS FHMS K057 X1 1.308% 07/25/26 .....		09/01/2021	Paydown .....		.0	.0	.19,472	.11,343	.0	..(11,343)	0	0	..(11,343)	0	.0	.0	0	0	.1,767	07/25/2026	1.A .....	
.3137BS-P9-8	FHMS K058 X1 1.050% 08/25/26 .....		09/01/2021	Paydown .....		.0	.0	.1,634	.0	.0	..(1,634)	0	0	..(1,634)	0	.0	.0	0	0	.128	08/25/2026	1.A FE .....	
.3137FJ-ZB-8	FHMS K084 X1 0.332% 10/25/28 .....		09/01/2021	Paydown .....		.0	.0	.2,665	.2,500	.0	..(2,500)	0	0	..(2,500)	0	.0	.0	0	0	.255	10/25/2028	1.A FE .....	
.3137FT-ZS-9	FHMS K110 X1 1.814% 04/25/30 .....		09/01/2021	Paydown .....		.0	.0	.1,029	.921	.0	..(982)	0	0	..(982)	0	.0	.0						

STATEMENT AS OF SEPTEMBER 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 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		
.31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		09/01/2021	Paydown		.67,337	.67,337	.66,190	.66,964	0	373	0	373	0	.67,337	0	0	0	2,473	12/15/2025	1.A	
.31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		09/01/2021	Paydown		.30,457	.30,457	.30,000	.30,297	0	159	0	.159	0	.30,457	0	0	0	1,114	01/15/2026	1.A	
.31396G-RY-9	FHR FHR 3099 HV 5.500% 01/15/28		09/01/2021	Paydown		.59,373	.59,373	.58,426	.59,065	0	.307	0	.307	0	.59,373	0	0	0	2,173	01/15/2026	1.A	
.31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		09/01/2021	Paydown		.40,189	.40,189	.39,787	.40,019	0	.170	0	.170	0	.40,189	0	0	0	1,491	02/15/2026	1.A	
.31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		09/01/2021	Paydown		.166,254	.166,254	.148,148	.159,090	0	.7,164	0	.7,164	0	.166,254	0	0	0	4,417	09/25/2029	1.A	
.31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		09/01/2021	Paydown		.46,018	.46,018	.45,946	.45,921	0	.98	0	.98	0	.46,018	0	0	0	1,611	02/15/2027	1.A	
.31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		09/01/2021	Paydown		.32,432	.32,432	.29,898	.31,595	0	.837	0	.837	0	.32,432	0	0	0	1,207	06/15/2027	1.A	
.31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		09/01/2021	Paydown		.34,202	.34,202	.34,191	.34,143	0	.59	0	.59	0	.34,202	0	0	0	1,372	06/15/2027	1.A	
.31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		09/01/2021	Paydown		.11,688	.11,688	.11,158	.11,555	0	.133	0	.133	0	.11,688	0	0	0	.305	11/25/2024	1.A	
.31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		09/01/2021	Paydown		.260,406	.260,406	.258,239	.260,167	0	.2,167	0	.2,167	0	.260,406	0	0	0	6,833	09/15/2024	1.A	
.31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		09/01/2021	Paydown		.49,922	.49,922	.52,528	.50,435	0	(513)	0	(513)	0	.49,922	0	0	0	1,339	01/15/2025	1.A	
.31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2021	Paydown		.59,589	.59,589	.57,475	.59,068	0	.520	0	.520	0	.59,589	0	0	0	1,587	02/25/2025	1.A	
.31398N-HK-3	FNMA 2010-100 DB 4.500% 09/25/25		09/01/2021	Paydown		.66,544	.66,544	.72,325	.67,084	0	(539)	0	(539)	0	.66,544	0	0	0	1,997	09/25/2025	1.A	
.31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		09/01/2021	Paydown		.74,990	.74,990	.76,197	.75,542	0	(552)	0	(552)	0	.74,990	0	0	0	1,701	12/01/2025	1.A	
GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY	Redemption 100,0000																					
.373539-6S-9	HSG 4.100% 12/01/44		09/02/2021																			
GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY	Redemption 100,0000																					
.373539-6U-4	HSG 4.050% 12/01/42		09/02/2021																			
HAYS KANS GENERAL OBLIGATION 5.300%	Redemption 100,0000																					
.42103B-IIY-2	ILLINOIS ED FACS LOYOLA UNIV 5.600%		09/02/2021																			
.452001-5Y-2	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		07/01/2021																			
.45528S-VR-4	Redemption 100,0000		08/01/2021																			
.56052F-BD-6	MAINE ST HSG AUTH MTGE 3.950% 11/15/40		09/02/2021																			
.594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021																			
MN HSG FIN AGY SINGLE FAMILY HSG 3.230%	Redemption 100,0000																					
.60416Q-HR-8	08/01/19		09/02/2021																			
.63607V-AB-2	INFAGEN GENERAL 3.278% 10/01/37		07/01/2021																			
OKLAHOMA CNTY OKLA FIN AUTH EDUCATION 6.500%	Maturity 09/01/21																					
.92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2021																			
VIRGINIA ST HSG DEV AUTH HOME REV 3.250%	Redemption 100,0000		08/25/42																			
.92813T-EE-6	09/03/2021																					
31999999 - Subtotal - Bonds - U.S. Special Revenues						41,002,767	41,002,767	38,833,867	39,569,434	0	(67,245)	0	(67,245)	0	39,529,541	0	1,473,227	1,473,227	840,086	XXX	XXX	
.00287Y-CR-8	ABVIE INC 5.000% 12/15/21		09/16/2021	Call 100,0000		.1,000,000	.1,000,000	.1,011,863	.1,010,219	0	(10,219)	0	(10,219)	0	1,000,000	0	0	0	.37,639	12/15/2021	2.B FE	
.00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2021	Paydown		.53,274	.53,274	.53,345	.53,345	0	(71)	0	(71)	0	.53,274	0	0	0	1,208	11/25/2044	1.D FM	
.00841Y-CB-8	ABMT 2015-3 A2 3.574% 04/25/45		09/01/2021	Paydown		.111,818	.111,818	.114,360	.112,447	0	(629)	0	(629)	0	.111,818	0	0	0	2,645	04/25/2045	1.D FM	
.02665U-AA-3	AHR 2014-SFR2 A 3.788% 10/17/36		09/01/2021	Paydown		.22,143	.22,143	.22,142	.22,061	0	.83	0	.83	0	.22,143	0	0	0	.564	10/17/2036	1.A FE	
.02665X-AA-7	AHR 2014-SFR3 A 3.678% 12/17/36		09/01/2021	Paydown		.70,078	.70,078	.69,915	.69,915	0	.164	0	.164	0	.70,078	0	0	0	1,697	12/17/2036	1.A FE	
.02666A-AA-6	AHR 2015-SFR1 A 3.467% 04/17/52		09/01/2021	Paydown		.14,536	.14,536	.14,524	.14,524	0	.12	0	.12	0	.14,536	0	0	0	.340	04/17/2052	1.A FE	
.02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
.03528T-AG-6	ANIXTER INC 5.500% 03/01/23		09/30/2021	MARKET AXESS		.92,235	.86,000	.86,000	.86,000	0	0	0	0	0	.86,000	0	0	0	6,235	03/01/2023	4.A FE	
.038779-AB-0	ARBY'S 2020-1A A2 3.237% 07/30/50		07/30/2021	Paydown		.12,500	.12,500	.12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	.303	07/30/2050	2.C FE	
.12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		09/18/2021	Paydown		.350,000	.350,000	.349,839	.349,871	0	.129	0	.129	0	.350,000	0	0	0	4,853	09/18/2045	1.F FE	
.126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2021			.191,497	.191,497	.189,474	.190,957	0	.541	0	.541	0	.191,497	0	0	0	11,971	01/15/2023	1.E FE	
.12647P-AP-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2021	Paydown		.119,795	.119,795	.119,524	.119,519	0	.276	0	.276	0	.119,795	0	0	0	2,385	08/25/2043	1.D FM	
.12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2021	Paydown		.91,589	.91,589	.91,401	.91,391	0	.197	0	.197	0	.91,589	0	0	0	2,334	09/25/2057	1.D FM	
.12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		09/01/2021	Paydown		.4	.4	.4	.4	0	0	0	0	0	.4	0	0	0	0	10/25/2049	1.D FM	
.12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2021	Paydown		.53,817	.54,237	.46,528	.41,830	0	.11,988	0	.11,988	0	.53,817	0	0	0	1,844	11/25/2035	1.D FM	

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STATEMENT AS OF SEPTEMBER 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
12685J-AC-9	CABLE ONE INC 4.000% 11/15/30		07/23/2021	JEFFERIES & CO		672,003	.667,000	.667,000	0	0	0	0	0	.667,000	0	5,003	5,003	.19,121	11/15/2030	4.B FE	
.16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,845	.358,000	.369,556	0	0	(.711)	0	(.711)	0	.368,845	0	0	0	.13,384	10/15/2028	3.C FE
.17307G-L9-7	CMLTI 2005-9 2243 6.000% 11/25/35		09/01/2021	Paydown		0	.291	.189	0	0	(.186)	0	(.186)	0	0	0	0	0	.76	11/25/2035	1.D FM
.17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2021	Paydown		45,239	.45,239	.44,317	0	0	.430	0	.430	0	.45,239	0	0	0	1,065	10/25/2043	1.D FM
.17324D-AA-1	CGMCT 2015-P1 XA 0.858% 09/15/48		09/01/2021	Paydown		0	0	0	0	0	(.4,468)	0	(.4,468)	0	0	0	0	0	.429	07/15/2048	1.A FE
.18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		08/19/2021	Tax Free Exchange		331,974	.328,000	.332,100	0	0	(.126)	0	(.126)	0	.331,974	0	0	0	2,443	06/30/2029	5.A FE
.19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		12,500	.12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	.489	04/25/2047	2.B FE	
.22970*-AA-8	BSNF LEASE PP 4.070% 05/15/34		09/15/2021	Redemption	100,000	28,932	.28,932	.28,932	0	0	0	0	0	.28,932	0	0	0	0	.785	05/15/2034	1.G S
.233063-AW-6	DBJPN 2020-C9 XA 1.830% 09/15/53		09/01/2021	Paydown		0	0	1,651	.1,584	0	(1,584)	0	(1,584)	0	0	0	0	0	.170	09/15/2053	1.A FE
.23331-80-0	DTE ENERGY PFD		07/01/2021	TENDER OFFER		2,269,275	.90,771	2,204,828	2,204,828	0	0	0	0	0	2,204,828	0	64,447	64,447	.70,812	2.C FE	
.257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		07/01/2021	Tax Free Exchange		1,332,339	.1,333,000	1,328,121	1,330,740	0	.266	0	.266	0	1,331,006	0	1,333	1,333	.25,994	12/15/2024	2.A FE
.257557-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2021	Paydown		20,000	.20,000	20,092	.20,064	0	(64)	0	(64)	0	.20,000	0	0	0	.618	07/25/2047	2.A FE
.26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2021	Paydown		10,625	.10,625	0	0	0	0	0	0	0	.10,625	0	0	0	.317	10/20/2049	2.C FE
.26209K-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2021	Paydown		1,250	.1,250	1,312	0	0	(62)	0	(62)	0	.1,250	0	0	0	.24	07/20/2050	2.C FE
.26209K-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown		1,250	.1,250	1,287	0	0	(37)	0	(37)	0	.1,250	0	0	0	.20	01/20/2051	2.C FE
.28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2021	Redemption	100,000	.78,929	.78,929	.78,929	0	0	0	0	0	.78,929	0	0	0	0	.4,111	02/11/2030	1.F FE
.28932M-AJ-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2021	Various		.75,410	.75,410	.75,410	0	0	0	0	0	.75,410	0	0	0	0	.3,524	01/19/2031	1.F FE
.29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2021	Paydown		.54,466	.54,466	.54,023	.54,258	0	.209	0	.209	0	.54,466	0	0	0	.1,159	06/25/2043	1.D FM
.30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		09/01/2021	Paydown		0	0	.99,402	.92,839	0	(92,839)	0	(92,839)	0	0	0	0	0	.11,214	12/25/2049	1.A FE
.34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2021	Paydown		1,750	.1,750	1,817	0	0	(67)	0	(67)	0	.1,750	0	0	0	.22	04/30/2047	2.B FE
.34417Q-AA-6	FOCUS 2018-1 A 2 5.184% 10/30/48		07/30/2021	Paydown		7,500	.7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	.292	10/30/2048	2.B FE
.34417R-AA-4	Focus Brands Fun2017A 2017-1A A21B 3.857%		04/30/2021	Paydown		.794	.794	.798	0	0	(4)	0	(4)	0	.794	0	0	0	.8	04/30/2047	2.B FE
.36228F-2R-6	GSR 2004-6F 344 6.500% 05/25/34		09/01/2021	Paydown		3,263	.3,263	3,116	.3,115	0	.147	0	.147	0	3,263	0	0	0	.141	05/25/2034	1.D FM
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2021	Paydown		9,784	.9,784	10,077	.9,778	0	.6	0	.6	0	9,784	0	0	0	.299	08/10/2043	1.D FM
.36260R-AB-5	GSMS 2020-PJG A2 2.500% 05/25/51		09/01/2021	Paydown		410,818	.410,818	426,545	.426,531	0	(15,713)	0	(15,713)	0	410,818	0	0	0	.6,935	05/25/2051	1.D FM
.38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	BANK OF AMERICA SEC		583,978	.585,000	.577,667	0	0	(2,770)	0	(2,770)	0	.574,898	0	.9,081	.9,081	.9,594	02/10/2025	2.C FE
.411707-AH-5	HNGY 2020-1A A2 3.981% 12/20/50		09/20/2021	Paydown		2,500	.2,500	2,596	0	0	(96)	0	(96)	0	.2,500	0	0	0	.50	12/20/2050	2.B FE
.42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		07/01/2021	Paydown		4,716,000	.4,716,000	4,695,552	4,710,651	0	.5,349	0	.5,349	0	4,716,000	0	0	0	.79,733	07/25/2022	3.C FE
.42806G-BG-3	HERTZ 2017-2A B 3.290% 10/25/23		07/01/2021	Paydown		954,974	.954,974	955,646	.955,242	0	(268)	0	(268)	0	.954,974	0	0	0	.16,146	10/25/2023	1.F FE
.42806G-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		07/01/2021	Paydown		4,865,000	.4,865,000	4,932,084	4,880,536	0	(15,536)	0	(15,536)	0	4,865,000	0	0	0	.103,503	06/27/2022	3.C FE
.457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/16/2021	Various		2,026,000	.2,026,000	1,980,584	2,011,618	0	.2,926	0	.2,926	0	2,014,544	0	.11,456	.11,456	.68,279	06/15/2023	3.B FE
.46590M-AT-7	JPIMCC 2016-JP2 XA 1.940% 08/15/49		09/01/2021	Paydown		0	0	.40,922	.23,094	0	(23,094)	0	(23,094)	0	0	0	0	0	.3,566	08/15/2049	1.A FE
.466247-SE-4	JPIMIT 2005-A5 1A2 2.374% 08/25/35		09/01/2021	Paydown		.42,101	.42,101	.35,628	.39,985	0	2,116	0	2,116	0	.42,101	0	0	0	.773	08/25/2035	1.D FM
.466418-AE-3	JPIMCC 2013-C16 A3B 3.674% 12/15/46		09/01/2021	Paydown		.158,599	.158,599	.163,356	.159,387	0	(.787)	0	(.787)	0	.158,599	0	0	0	.3,997	12/15/2046	1.D FM
.46648H-AY-9	JPIMIT 2017-2 B1 3.676% 05/25/47		09/01/2021	Paydown		21,311	.21,311	.21,354	.21,312	0	(1)	0	(1)	0	.21,311	0	0	0	.521	05/25/2047	1.D FM
.46649V-AA-9	JPIMCC 2018-LAQ A 1.084% 06/15/32		09/15/2021	Paydown		1,620,016	.1,620,016	1,620,016	.1,620,016	0	0	0	0	0	.1,620,016	0	0	0	.11,823	06/15/2032	1.D FM
.46651Y-AC-4	JPIMIT 2019-9 A3 3.500% 05/25/50		09/01/2021	Paydown		.854,208	.854,208	.866,220	.865,789	0	(11,581)	0	(11,581)	0	.854,208	0	0	0	.19,545	05/25/2050	1.D FM
.46652H-AC-0	JPIMM 2020-ATR1 A3 3.000% 02/25/50		09/01/2021	Paydown		.662,249	.662,249	.683,566	.683,511	0	(21,261)	0	(21,261)	0	.662,249	0	0	0	.13,285	02/25/2050	1.D FM
.52532K-9A-0	LEIDOS INC 3.625% 05/15/25		06/23/2021	Tax Free Exchange		2,991,405	.3,000,000	2,989,260	.2,990,430	0	.975	0	.975	0	2,991,405	0	0	0	.65,854	05/15/2025	2.C FE
.565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110,9211		1,109,211	.1,000,000	.997,710	.998,848	0	.139	0	.139	0	.998,986	0	1,014	1,014	.138,304	06/01/2025	2.C FE
.57643M-HD-9	MASTR 2004-10 444 5.500% 11/25/34		09/01/2021	Paydown		.869	.869	.765	.797	0	.73	0	.73	0	.869	0	0	0	.32	11/25/2034	1.D FM
.61763K-AY-0	MSBM 2014-C15 ASB 3.654% 04/15/47		09/01/2021	Paydown		.85,688	.85,688	.88,256	.86,207	0	(.520)	0	(.520)	0	.85,688	0	0	0	0	.0	
.626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		08/05/2021	Various		102,163	.103,000	.94,760	0	0	.60	0	.60	0	.94,820	0	0	0	.4,476	12/01/2042	3.C FE
.628530-BK-2	MYLAN LABORATORIES INC 4.450% 04/15/28		09/29/2021	SUSQUEHANNA		.381,873	.335,000	.379,649	0	0	(3,123)	0	(3,123)	0	.376,526	0	.5,347	.5,347	.14,650	04/15/2028	2.C FE
.62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2021	Paydown		171,641	.167,350	.169,196	0	0	2,444	0	2,444	0	.171,641	0	0	0	.3,511	07/25/2043	1.D FM
.63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		07/01/2021	Call 103,3130		3,445,489	.3,335,000	.3,411,754	.3,386,363	0	(13,576)	0	(13,576)	0	.3,372,787	0	(37,787)	(37,787)	.257,784	11/01/2025	5.A FE
.63938C-AB-4	NAIVENT CORP-WHEN DISTRIBUTE 5.875%		08/30/2021	BOSTON		.536,132	.492,000	.517,161	0	0	(2,793)	0	(2,793)	0	.514,368	0	.21,765	.21,765	.24,569	10/25/2024	3.C FE
.64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2021	Paydown		2,500	.2,500	.2,514	0	0	(14)	0	(14)	0	.2,500	0	0	0	.31	04/30/2051	

## STATEMENT AS OF SEPTEMBER 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	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 (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								
.674599-CL-7	Occidental Petroleum Corp 4.100% 02/15/47		08/04/2021	BANK OF AMERICA SEC	2,223,100	2,365,000	2,359,702	2,360,387	0	126	0	126	0	0	2,360,513	0	(137,413)	0	94,541	02/15/2047	3.C FE	
.682359-AK-4	ONE GAS INC 0.724% 03/11/23		09/21/2021	Call 100,000	1,900,000	1,900,000	0	0	0	0	0	0	0	0	1,900,000	0	0	0	0	7,396	03/11/2023	2.A FE
.690737-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		07/21/2021	BANK OF AMERICA SEC	5,308,125	4,750,000	5,007,500	4,961,810	0	(22,966)	0	(22,966)	0	0	4,938,844	0	369,281	0	369,281	08/15/2025	4.C FE	
.690872-AB-2	OWENS-BROCKWAY 5.375% 01/15/25		07/26/2021	WELLS FARGO	1,068,750	1,000,000	1,012,500	1,009,933	0	(1,294)	0	(1,294)	0	0	1,008,639	0	60,111	0	60,111	01/15/2025	4.C FE	
.69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/16/2021	UBS WARBURG	338,813	325,000	337,188	0	0	(1,783)	0	(1,783)	0	0	335,404	0	3,408	0	3,408	05/15/2026	3.C FE	
.69351U-AP-8	PPL ELECTRIC UTILITIES 3.000% 09/15/21		07/21/2021	Call 100,000	2,000,000	2,000,000	1,983,820	1,998,642	0	980	0	980	0	0	1,999,622	0	378	0	51,000	09/15/2021	1.E FE	
.69403W-AB-3	PACIFIC BEACON LLC 0.344% 07/15/26		07/15/2021	Redemption 100,000	74,690	74,690	63,487	70,203	0	4,487	0	4,487	0	0	74,690	0	0	0	0	337	07/15/2026	2.B FE
.72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		09/30/2021		22,984	22,984	22,984	21,653	0	0	0	0	0	0	22,984	0	0	0	0	938	12/31/2031	1.E PL
.72703#-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		09/05/2021	Paydown	12,500	12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	0	437	09/05/2048	2.C FE
.72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		09/05/2021	Redemption 100,000	12,500	12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	0	362	12/05/2049	2.C FE
.73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2021		34,755	34,755	34,755	34,755	0	0	0	0	0	0	34,755	0	0	0	0	1,043	09/13/2027	1.D
.74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2021	Paydown	204,506	204,506	205,688	205,591	0	(1,086)	0	(1,086)	0	0	204,506	0	0	0	0	4,149	12/25/2049	1.D FM
.747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/19/2021	IMPERIAL CAPITAL LLC	376,875	377,000	377,943	0	0	(284)	0	(284)	0	0	377,658	0	(783)	(783)	(783)	18,678	05/01/2022	4.C FE
.74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2021	Paydown	369,238	369,238	369,180	369,379	0	(140)	0	(140)	0	0	369,238	0	0	0	0	6,571	10/25/2063	1.A FE
.76112B-SF-8	RAMP 2005-SP1 A16 5.000% 09/25/34		09/01/2021	Paydown	26,230	26,230	21,820	24,760	0	1,470	0	1,470	0	0	26,230	0	0	0	0	874	09/25/2034	1.D FM
.76112B-SW-1	RAMP 2005-SP1 A29 5.250% 09/25/34		09/01/2021	Paydown	27,874	27,874	24,956	27,189	0	685	0	685	0	0	27,874	0	0	0	0	1,016	09/25/2034	1.D FM
.79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		09/01/2021	Paydown	9,088	9,088	8,906	8,994	0	94	0	94	0	0	9,088	0	0	0	0	394	09/25/2033	1.D FM
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2021	Paydown	165,254	165,254	163,843	163,843	0	1,411	0	1,411	0	0	165,254	0	0	0	0	3,758	07/25/2043	1.D FM
.81745G-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2021	Paydown	69,208	69,208	69,035	69,055	0	153	0	153	0	0	69,208	0	0	0	0	1,382	01/25/2045	1.D FM
.81745P-AH-3	SEMT 2013-3 B2 3.506% 03/25/43		09/01/2021	Paydown	155,194	155,194	159,273	156,523	0	(1,329)	0	(1,329)	0	0	155,194	0	0	0	0	3,518	03/25/2043	1.D FM
.822800-BY-6	SCOT 2015-1 B1 3.810% 08/25/45		09/01/2021	Paydown	159,634	159,634	164,024	161,506	0	(1,872)	0	(1,872)	0	0	159,634	0	0	0	0	3,899	08/25/2045	1.D FM
.82652Y-AA-2	SFFC 2016-3 A 2.430% 10/20/33		09/20/2021	Paydown	61,788	61,788	61,777	61,893	0	(106)	0	(106)	0	0	61,788	0	0	0	0	1,001	10/20/2033	1.F FE
.85022W-AP-9	SCFT 2020-1A A 1.970% 09/25/37		09/25/2021	Paydown	340,773	340,773	340,756	340,760	0	13	0	13	0	0	340,773	0	0	0	0	4,468	09/25/2037	1.A FE
.855030-AN-2	STAPLES INC 7.500% 04/15/26		09/23/2021	Various	357,386	351,000	367,623	0	0	(2,511)	0	(2,511)	0	0	365,113	0	(7,726)	(7,726)	(7,726)	24,765	04/15/2026	4.B FE
.87248D-AB-6	TIF 2020-1A A 2.900% 08/20/45		09/20/2021	Paydown	191,667	191,667	191,583	191,605	0	62	0	62	0	0	191,667	0	0	0	0	2,678	08/20/2045	1.F FE
.87303#-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT	2,868,162	2,868,162	0	0	0	0	0	0	0	0	2,868,162	0	0	0	0	0	12/03/2024	1.E PL
.880310-AA-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		09/30/2021	Various	62,614	62,614	62,547	62,591	0	23	0	23	0	0	62,614	0	0	0	0	2,873	03/30/2024	2.B FE
.88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2021	Paydown	188,264	188,264	215,827	205,615	0	(17,351)	0	(17,351)	0	0	188,264	0	0	0	0	7,695	06/15/2047	1.E FE
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2021	Paydown	18,376	18,376	21,063	19,856	0	(1,479)	0	(1,479)	0	0	18,376	0	0	0	0	698	07/15/2059	1.A FE
.89177B-AA-3	TPMT 2019-1 A1 3.705% 03/25/58		09/01/2021	Paydown	91,568	91,568	91,011	91,135	0	433	0	433	0	0	91,568	0	0	0	0	2,293	03/25/2058	1.D FM
.90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2021	Redemption 100,000	79,148	79,148	79,148	79,148	0	0	0	0	0	0	79,148	0	0	0	0	2,454	07/07/2028	1.E FE
.909320-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2021	Redemption 100,000	140,663	140,663	140,663	140,663	0	0	0	0	0	0	140,663	0	0	0	0	5,275	09/03/2026	2.A FE
.92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2021		22,659	22,659	22,659	22,659	0	0	0	0	0	0	22,659	0	0	0	0	668	06/30/2030	1.G PL
.92890F-AB-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2021	Paydown	291,862	291,862	300,604	293,717	0	(1,855)	0	(1,855)	0	0	291,862	0	0	0	0	6,873	05/15/2047	1.D FM
.92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2021	Paydown	105,655	105,655	108,819	106,186	0	(531)	0	(531)	0	0	105,655	0	0	0	0	2,536	03/15/2046	1.D FM
.92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080%		07/30/2021	Redemption 100,000	25,758	25,758	25,990	25,820	0	(62)	0	(62)	0	0	25,758	0	0	0	0	676	04	

## STATEMENT AS OF SEPTEMBER 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 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							
.02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D.	08/13/2021	Various	830,000	.800,000	852,000	.811,726	0	(11,675)	0	0	(11,675)	0	.800,051	0	(51)	.94,667	.05/15/2026	4.B FE	
.29278G-AJ-7	ENEL FINANCE INTL NV 4.625% 09/14/25	D.	07/23/2021	Call 114.8659	10,337,933	9,000,000	8,943,210	8,959,253	0	4,433	0	0	4,433	0	8,963,686	0	36,314	.36,314	.09/14/2025	2.A FE	
.372319-AA-1	GENNEIA SA 8.750% 01/20/22	D.	09/02/2021	Taxable Exchange	197,981	.200,000	180,750	0	0	9,430	0	0	9,430	0	190,180	0	7,801	.7,801	.01/20/2022	5.C FE	
.456472-AB-5	INDUSTRIAS PENOLE SAB D 4.150% 09/12/29	D.	09/16/2021	BBVA	722,475	.650,000	708,500	0	0	(3,064)	0	0	(3,064)	0	705,436	0	17,039	.17,039	.09/12/2029	2.B FE	
.566076-AC-9	MP18 2020-1A B1 2.726% 10/15/31	D.	09/29/2021	Paydown	4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	0	.136,346	.10/15/2031	1.C FE
.69290L-AG-2	PFP 2021-7 C 1.735% 04/14/38	D.	07/14/2021	Paydown	56	.56	56	0	0	0	0	0	0	0	0	0	0	0	.0	.04/14/2038	1.G FE
.75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D.	08/27/2021	Call 104.5000	422,180	.404,000	396,930	0	0	327	0	0	327	0	397,257	0	6,743	.6,743	.29,038	.01/22/2030	3.B FE
.88032W-AJ-5	TENCENT HOLDINGS LTD 0.739% 01/19/23	D.	08/04/2021	TD SECURITIES	5,002,050	.5,000,000	4,983,950	4,992,612	0	2,135	0	0	2,135	0	4,994,748	0	7,302	.7,302	.01/19/2023	1.E FE	
.G03698-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	D.	09/08/2021	Call 109.3048	3,279,145	.3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	.396,410	.11/26/2023	2.B FE
.T6645*-AB-3	MARR SpA PP 6.000% 07/11/23	C.	07/23/2021	Call 110.3716	2,207,432	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	.331,432	.07/11/2023	2.C
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					93,443,963	88,140,233	91,006,476	80,838,942	0	(233,278)	0	(233,278)	0	90,634,039	0	558,076	558,076	5,443,876	XXX	XXX	
.929768-AA-7	WACHOVIA TRUPS 0.626% 01/15/27		.07/01/2021	Tax Free Exchange	3,637,617	4,000,000	3,585,000	3,609,197	0	28,420	0	28,420	0	3,637,617	0	0	0	0	.14,945	.01/15/2027	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities					3,637,617	4,000,000	3,585,000	3,609,197	0	28,420	0	28,420	0	3,637,617	0	0	0	0	.14,945	XXX	XXX
.92206C-81-3	Vanguard Long-Term Corp Bond CLOSED END FUND		.09/21/2021	JANE STREET EXECUTION SERVICES	0,000	6,547,767	0	5,402,790	6,664,200	(1,261,410)	0	0	(1,261,410)	0	5,402,790	0	1,144,977	.1,144,977	.130,302		2.A
8099999. Subtotal - Bonds - SVO Identified Funds					6,547,767	0	5,402,790	6,664,200	(1,261,410)	0	0	(1,261,410)	0	5,402,790	0	1,144,977	.1,144,977	.130,302	XXX	XXX	
8399997. Total - Bonds - Part 4					148,406,794	136,911,010	142,697,640	131,514,975	(1,261,410)	(356,435)	0	(1,617,845)	0	142,978,884	0	3,176,063	3,176,063	6,497,914	XXX	XXX	
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	(1,261,410)	(356,435)	0	(1,617,845)	0	142,978,884	0	3,176,063	3,176,063	6,497,914	XXX	XXX	
8399999. Total - Bonds					148,406,794	136,911,010	142,697,640	131,514,975	(1,261,410)	(356,435)	0	(1,617,845)	0	142,978,884	0	3,176,063	3,176,063	6,497,914	XXX	XXX	
.74460W-73-5	PUBLIC STORAGE PFD		.07/20/2021	TENDER OFFER	5,375,000	0.00	5,362,800	5,362,800	0	0	0	0	0	5,362,800	0	12,200	12,200	.147,812		2.A FE	
.74460W-75-0	PUBLIC STORAGE PFD		.07/01/2021	TENDER OFFER	200,000,000	5,000,000	0.00	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	.128,125	2.A FE	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4					10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	(1,261,410)	(356,435)	0	(1,617,845)	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX	
8999999. Total - Preferred Stocks					10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX	
.032654-10-5	ANALOG DEVICES		.08/10/2021	S. G. COHEN SECURITIES	.834,000	.142,765	.70,892	.123,207	(.52,315)	0	0	(.52,315)	0	.70,892	0	.71,873	.71,873	.1,151			
.036752-10-3	ANTHEM INC		.09/29/2021	INSTINET	.720,000	.278,235	.196,619	.231,185	(.34,566)	0	0	(.34,566)	0	.196,619	0	.81,616	.81,616	.2,441			
.233331-10-7	DTE ENERGY COMPANY		.09/02/2021	S. G. COHEN SECURITIES	3,686,000	.447,993	.393,074	.380,770	12,304	0	0	12,304	0	.393,074	0	.54,919	.54,919	.11,998			
.233331-10-7	DTE ENERGY COMPANY		.07/06/2021	Spin Off	0.000	.68,905	.68,905	.66,748	2,157	0	0	2,157	0	.68,905	0	0	0	0	.0		
.23345M-10-7	DT MIDSTREAM INC COMMON		.07/19/2021	VIRTU FINANCIAL	1,843,000	.74,856	.68,905	0	0	0	0	0	0	.68,905	0	.5,951	.5,951	.0			
.244199-10-5	DEERE & COMPANY		.09/02/2021	S. G. COHEN SECURITIES	1,415,000	.537,209	.113,426	.380,706	(267,280)	0	0	(267,280)	0	.113,426	0	.423,783	.423,783	.3,622			
.254687-10-6	DISNEY		.09/30/2021	Various	8,970,000	.1,564,506	1,045,632	1,625,185	(579,553)	0	0	(579,553)	0	.1,045,632	0	.518,874	.518,874	.0			
.38141G-10-4	GOLDMAN SACHS GROUP INC		.09/10/2021	S. G. COHEN SECURITIES	.295,000	.119,417	.83,309	0	0	0	0	0	0	.83,309	0	.36,107	.36,107	.1,328			
.437076-10-2	HOMÉ DEPOT		.09/30/2021	S. G. COHEN SECURITIES	2,174,000	.712,469	.400,813	.577,458	(176,645)	0	0	(176,645)	0	.400,813	0	.311,657	.311,657	.10,761			
.46625H-10-0	JP MORGAN CHASE & CO		.09/10/2021	S. G. COHEN SECURITIES	.725,000	.114,861	.78,096	.92,126	(14,030)	0	0	(14,030)	0	.78,096	0	.36,766	.36,766	.1,958			
.594918-10-4	MICROSOFT CORP		.08/10/2021	S. G. COHEN SECURITIES	1,435,000	.410,518	.122,316	.260,676	(199,949)	0	0	(199,949)	0	.122,316	0	.288,202	.288,202	.1,460			
.674215-20-7	OASIS PETROLEUM INC NEW COMMON		.07/09/2021	Morgan Stanley	6,960,000	.708,442	.215,760	.257,938	(42,178)	0	0	(42,178)	0	.215,760	0	.492,682	.492,682	.33,060			
.863667-10-1	STRYKER CORP		.09/29/2021	INSTINET	.409,000	.109,311	.72,265	.100,221	(27,956)	0	0	(27,956)	0	.72,265	0	.37,046	.37,046	.773			
.87612E-10-6	TARGET CORP		.09/10/2021	S. G. COHEN SECURITIES	.922,000	.227,795	.166,953	.31,422	(19,144)	0	0	(19,144)	0	.166,953	0	.60,841	.60,841</td				

## STATEMENT AS OF SEPTEMBER 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 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 Admi- nistrative 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							
H84989-10-4	TE CONNECTIVITY LTD	D	08/10/2021	S. G. COWEN SECURITIES CORP.	1,679,000	251,956		147,502	203,277	(55,775)	0	0	(55,775)	0	147,502	0	104,454	104,454	1,645		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,218,364	XXX	3,611,177	4,765,775	(1,523,076)	0	0	(1,523,076)	0	3,611,177	0	2,607,186	2,607,186	83,408	XXX	XXX	
.31339*-10-7	FHLB Indianapolis		09/30/2021	PRIVATE PLACEMENT	38,000	3,800	3,423	3,800	(377)	0	0	(377)	0	3,423	0	377	377	0			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,800	XXX	3,423	3,800	(377)	0	0	(377)	0	3,423	0	377	377	0	XXX	XXX	
9799997. Total - Common Stocks - Part 4					6,222,164	XXX	3,614,600	4,769,575	(1,523,453)	0	0	(1,523,453)	0	3,614,600	0	2,607,563	2,607,563	83,408	XXX	XXX	
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					6,222,164	XXX	3,614,600	4,769,575	(1,523,453)	0	0	(1,523,453)	0	3,614,600	0	2,607,563	2,607,563	83,408	XXX	XXX	
9899999. Total - Preferred and Common Stocks					16,597,164	XXX	13,977,400	15,132,375	(1,523,453)	0	0	(1,523,453)	0	13,977,400	0	2,619,763	2,619,763	359,345	XXX	XXX	
9999999 - Totals					165,003,958	XXX	156,675,040	146,647,350	(2,784,863)	(356,435)	0	(3,141,298)	0	156,956,284	0	5,795,826	5,795,826	6,857,259	XXX	XXX	

## STATEMENT AS OF SEPTEMBER 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	10/12/2018	10/14/2021	7,989		191.13	67,799				69,028		69,028	1,039					-	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				69,921		69,921	5,273					-	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				189,777		189,777	15,790					-	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				132,710		132,710	11,284					-	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				317,167		317,167	26,942					-	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				38,181		38,181	3,237					-	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				169,310		169,310	13,266					-	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				45,030		45,030	3,405					-	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				172,438		172,438	11,161					-	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				43,058		43,058	2,842					-	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				169,593		169,593	10,682					-	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				27,169		27,169	1,104					-	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				165,714		165,714	9,070					-	0001
Goldman Sachs Index																								
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2019	04/19/2022	32		186.67	272				435		435	.24					-	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				14,056		14,056	.640					-	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				163,702		163,702	7,831					-	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				54,990		54,990	2,313					-	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				.81,134		.81,134	.3,625					-	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				242,410		242,410	.6,161					-	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				.40,563		.40,563	.1,033					-	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				.7,346		.7,346						-	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				183,454		183,454	.(190)					-	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				.16,333		.16,333	.(17)					-	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				.4,603		.4,603	.(62)					-	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				100,615		100,615	.4,868					-	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				.44,331		.44,331	.(12,487)					-	0001
Goldman Sachs Index																								
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	876		197.50	.8,079				.5,676		.5,676	.429					-	0001
Goldman Sachs Index																								
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K5																			

## STATEMENT AS OF SEPTEMBER 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	09/16/2019	09/15/2022	1,991		195.92	18,096				15,805		15,805	(557)					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				12,337		12,337	(615)					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				9,202		9,202	(3,467)					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				84,901		84,901	(4,163)					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				10,603		10,603	(575)					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				4,481		4,481	(1,994)					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				60,107		60,107	(3,810)					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				7,495		7,495	(4,276)					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				3,883		3,883	(1,908)					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				68,924		68,924	(3,739)					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				1,866		1,866	(964)					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				11,784		11,784	(685)					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				44,581		44,581	(2,533)					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				3,483		3,483	(1,681)					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	12/12/2019	12/14/2021	1,011		198.73	7,718				3,115		3,115	(1,649)					0001
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				46,263		46,263	(2,944)					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				9,670		9,670	(623)					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	12/16/2019	12/15/2021	427		198.91	3,264				1,278		1,278	(705)					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				72,064		72,064	(5,378)					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				2,525		2,525	(1,599)					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				21,801		21,801	(2,157)					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				5,057		5,057	(3,357)					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				3,179		3,179	(2,066)					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/15/2020	01/17/2023	1,416		201.30	13,224				7,858		7,858	(779)					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				5,999		5,999	(2,879)					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				17,484		17,484	(1,369)					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				4,757		4,757	(2,838)					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				15,308		15,308	(1,474)					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				4,288		4,288	(2,478)					0001

## STATEMENT AS OF SEPTEMBER 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	02/18/2020	02/15/2023	2,252		202.02	21,203				12,297		12,297	(1,149)					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				17,761		17,761	(1,820)					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				51,096		51,096	(497)					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				37,868		37,868	619					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				102,587		102,587	2,637					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				13,528		13,528	390					0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/16/2020	03/15/2022	264		189.54	1,970				2,860		2,860	.69					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				85,411		85,411	504					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				22,354		22,354	(1,196)					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				13,032		13,032	(286)					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				44,298		44,298	285					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				7,535		7,535	(194)					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				.16,240		.16,240	.90					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				6,038		6,038	(124)					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				.90,579		.90,579	.744					0001
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				.30,944		.30,944	(638)					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				10,276		10,276	.94					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				26,190		26,190	.263					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				10,002		10,002	(206)					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				23,335		23,335	(422)					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				.54,659		.54,659	.643					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				1,222		1,222	(16)					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				.68,923		.68,923	.983					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				4,018		4,018	(49)					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				3,512		3,512	.53					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				.21,909		.21,909	.315					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				3,245		3,245	(51)					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				.17,655		.17,655	.67					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				.25,100		.25,100	(625)					0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	07/14/2020	07/15/2022	335		194.00	2,568				2,778		2,778	(80)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	07/14/2020	07/18/2023	335		194.00	3,140				3,505		3,505	13						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				20,013		20,013	(612)						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				59,433		59,433	173						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				59,321		59,321	287						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				23,270		23,270	(684)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	468		194.51	4,168				4,833		4,833	23						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				13,548		13,548	65						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	08/17/2020	08/15/2022	435		195.19	3,358				3,580		3,580	(105)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	08/26/2020	08/25/2023	236		194.60	2,222				2,444		2,444	12						0001
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				16,833		16,833	(492)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	483		194.60	4,305				4,995		4,995	24						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				40,123		40,123	307						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				2,843		2,843	22						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				34,453		34,453	(869)						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				29,847		29,847	29						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				4,241		4,241	(149)						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				26,901		26,901	(204)						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				47,979		47,979	724						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				5,823		5,823	88						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				32,244		32,244	(8,599)						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				37,273		37,273	72						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				25,347		25,347	(1,024)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	.56		195.01	.503				582		582	1						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				14,231		14,231	.54						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				7,231		7,231	(1,711)						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				3,598		3,598	.14						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				2,569		2,569	(92)						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				52,468		52,468	.563						0001

E06.3

## STATEMENT AS OF SEPTEMBER 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	10/27/2020	10/27/2022	1,565		193.65	11,938				14,301		14,301	(266)						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				27,342		27,342	(3,440)						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				2,427		2,427	.26						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				40,844		40,844	(1,046)						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				24,734		24,734	(5,066)						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				11,757		11,757	.88						0001
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				70,052		70,052	.526						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				4,396		4,396	.17						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				23,339		23,339	.91						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				8,594		8,594	(2,292)						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				4,169		4,169	(143)						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				4,611		4,611	.9						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				30,473		30,473	(1,220)						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				31,171		31,171	(10,198)						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				16,587		16,587	.17						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				84,209		84,209	.87						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				50,102		50,102	(1,909)						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				34,704		34,704	(11,240)						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				10,605		10,605	(3,361)						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				9,110		9,110	(334)						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				4,180		4,180	.9						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				16,721		16,721	.35						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				4,161		4,161	.25						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				25,285		25,285	(657)						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				58,258		58,258	.347						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				17,264		17,264	(4,121)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	191		198.82	1,733				1,672		1,672	(60)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/13/2021	01/13/2023	2,666		198.82	20,882				17,834		17,834	(3,048)						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	1,931		198.82	18,470				16,900		16,900	(1,571)						0001

## STATEMENT AS OF SEPTEMBER 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	01/13/2021	01/14/2022	3,908		198.82		21,678		13,678		13,678	(8,000)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	1,741		198.20		15,767		15,805		15,805	.39							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		7,637		7,637	(834)							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		7,871		7,871	(3,289)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	656		198.20		6,266		5,956		5,956	(310)							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		16,698		16,698	(6,570)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	409		198.28		3,702		3,713		3,713	.12							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/26/2021	01/27/2023	1,568		198.28		12,253		11,089		11,089	(1,164)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	3,354		198.28		32,053		30,486		30,486	(1,567)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	613		200.65		5,609		4,941		4,941	(668)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/11/2021	02/14/2023	1,739		200.65		13,751		10,523		10,523	(3,228)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/11/2021	02/14/2022	4,889		200.65		27,370		14,667		14,667	(12,703)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	1,924		200.65		18,567		15,505		15,505	(3,061)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/16/2021	02/15/2024	696		201.04		6,384		5,627		5,627	(757)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/16/2021	02/15/2023	174		201.04		1,379		1,057		1,057	(322)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/16/2021	02/15/2022	1,169		201.04		6,557		3,530		3,530	(3,026)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/25/2021	02/25/2022	2,370		198.31		13,113		10,239		10,239	(2,874)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	5,043		198.31		47,900		46,644		46,644	(1,256)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/25/2021	02/27/2023	958		198.31		7,486		6,985		6,985	(501)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	343		198.31		3,087		3,172		3,172	.85							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/11/2021	03/14/2024	7,307		201.86		70,653		56,118		56,118	(14,534)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/12/2021	03/14/2023	4,592		201.86		36,524		26,268		26,268	(10,256)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/12/2021	03/14/2022	7,570		201.86		42,631		21,346		21,346	(21,285)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/12/2021	03/14/2024	659		201.86		6,038		5,060		5,060	(978)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/15/2021	03/15/2023	198		202.01		1,576		1,121		1,121	(455)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/15/2021	03/15/2022	1,287		202.01		7,254		3,565		3,565	(3,689)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/15/2021	03/15/2024	767		202.01		7,037		5,847		5,847	(1,190)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/15/2021	03/15/2024	.99		202.01		.958		.754		.754	(.204)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNBB6K528	03/25/2021	03/25/2022	3,978		201.10		22,320		12,969		12,969	(9,351)							0001

## STATEMENT AS OF SEPTEMBER 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	03/25/2021	03/27/2024	3,013		201.10		29,088		24,349		24,349	(4,739)							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		8,043		8,043	(2,319)							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		27,723		27,723	(3,672)							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		18,940		18,940	(4,435)							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		10,104		10,104	(7,724)							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		43,237		43,237	(7,339)							0001
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		9,199		9,199	(3,173)							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		4,192		4,192	(1,077)							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		18,307		18,307	(15,312)							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		37,153		37,153	(7,112)							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		16,189		16,189	(6,072)							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		12,013		12,013	(3,353)							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		25,384		25,384	(4,793)							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		19,499		19,499	(11,609)							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		2,566		2,566	(775)							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		21,067		21,067	(13,110)							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		18,588		18,588	(3,972)							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		1,507		1,507	(313)							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		16,181		16,181	(9,766)							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		28,364		28,364	(8,381)							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		9,398		9,398	(1,362)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	05/26/2021	05/23/2024	69		202.44		636		535		535	(100)							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		12,424		12,424	(4,358)							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		9,100		9,100	(2,301)							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		8,512		8,512	(5,969)							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		16,392		16,392	(15,554)							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		12,972		12,972	(6,334)							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		14,690		14,690	(5,230)							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		79,361		79,361	(22,650)							0001

## STATEMENT AS OF SEPTEMBER 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	06/15/2021	06/17/2024	637		204.14		6,240		4,566		4,566	(1,674)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/15/2021	06/15/2023	1,200		204.14		9,653		6,409		6,409	(3,244)							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		13,522		13,522	(3,995)							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		10,474		10,474	(10,312)							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		4,383		4,383	(1,098)							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		7,861		7,861	(3,447)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/24/2021	06/27/2024	638		203.72		6,214		4,709		4,709	(1,505)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	06/24/2021	06/27/2022	3,308		203.72		18,872		10,322		10,322	(8,550)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/13/2021	07/12/2024	5,567		203.88		54,140		40,917		40,917	(13,222)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/14/2021	07/12/2024	221		203.88		2,034		1,622		1,622	(412)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/14/2021	07/14/2023	996		203.88		7,978		5,536		5,536	(2,442)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/14/2021	07/14/2022	3,325		203.88		18,916		10,675		10,675	(8,241)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2021	07/16/2024	5,392		203.25		49,649		41,090		41,090	(8,559)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2021	07/16/2024	2,135		203.25		20,745		16,271		16,271	(4,474)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2021	07/15/2022	4,059		203.25		23,018		14,004		14,004	(9,014)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/15/2021	07/18/2023	1,919		203.25		15,366		11,187		11,187	(4,179)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/26/2021	07/27/2023	1,124		203.70		9,023		6,419		6,419	(2,603)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/26/2021	07/26/2024	1,797		203.70		17,531		13,458		13,458	(4,074)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/26/2021	07/26/2024	412		203.70		3,814		3,089		3,089	(725)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	07/27/2021	07/27/2022	3,044		203.70		17,298		10,288		10,288	(7,010)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/12/2021	08/14/2024	344		203.62		3,171		2,616		2,616	(555)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/12/2021	08/12/2022	3,546		203.62		20,144		12,552		12,552	(7,592)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/12/2021	08/14/2024	2,780		203.62		27,055		21,153		21,153	(5,901)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/12/2021	08/14/2023	1,960		203.62		15,721		11,463		11,463	(4,257)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/16/2021	08/15/2022	3,368		203.40		19,112		12,259		12,259	(6,853)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/16/2021	08/15/2024	74		203.40		.717		.568		.568	(149)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/16/2021	08/15/2023	2,606		203.40		20,882		15,504		15,504	(5,378)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/16/2021	08/15/2024	811		203.40		.7475		.6,246		.6,246	(1,228)							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528	08/26/2021	08/27/2024	4,268		203.60		41,538		32,780		32,780	(8,759)							0001

## STATEMENT AS OF SEPTEMBER 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 .....	08/26/2021	08/25/2023	1,493		.203.60		.11,947		.8,854		.8,854	-(3,093)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	08/26/2021	08/26/2022	2,338		.203.60		.13,280		.8,533		.8,533	(4,747)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	08/26/2021	08/27/2024	6,979		.203.60		.64,371		.53,602		.53,602	(10,770)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/14/2021	09/14/2023	3,320		.202.69		.26,449		.21,317		.21,317	(5,132)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/14/2021	09/13/2024	8,451		.202.69		.81,881		.68,794		.68,794	(13,088)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/14/2021	09/14/2022	5,965		.202.69		.33,731		.24,754		.24,754	(8,977)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/14/2021	09/13/2024	153		.202.69		.1,404		.1,245		.1,245	(159)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/15/2021	09/15/2023	10,178		.202.88		.81,155		.64,633		.64,633	(16,521)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/15/2021	09/17/2024	3,105		.202.88		.30,114		.25,060		.25,060	(5,054)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/15/2021	09/15/2022	3,746		.202.88		.21,204		.15,284		.15,284	(5,920)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/15/2021	09/17/2024	5,718		.202.88		.52,548		.46,142		.46,142	(6,406)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/24/2021	09/27/2023	846		.202.14		.6,720		.5,693		.5,693	(1,027)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/24/2021	09/27/2024	6,496		.202.14		.62,630		.54,822		.54,822	(7,808)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/24/2021	09/27/2024	134		.202.14		.1,220		.1,127		.1,127	(93)						-	0001
Goldman Sachs Index Call .....	Index/Annuity	N/A	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/24/2021	09/27/2022	5,165		.202.14		.29,232		.23,138		.23,138	(6,094)						-	0001
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	10/12/2018	10/14/2021	1,189		.218.60	.15,236		.12,322		.12,322	.369						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	10/26/2018	10/27/2021	1,128		.217.17	.14,161		.13,357		.13,357	.869						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	11/14/2018	11/12/2021	1,707		.219.74	.21,600		.16,383		.16,383	(290)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	11/27/2018	11/26/2021	1,785		.219.61	.22,462		.17,689		.17,689	(143)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	12/14/2018	12/14/2021	1,240		.218.62	.15,312		.13,710		.13,710	.347						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	12/27/2018	12/27/2021	356		.213.61	.4,279		.5,575		.5,575	.587						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	01/14/2019	01/14/2022	637		.216.52	.7,935		.8,451		.8,451	.567						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	01/25/2019	01/27/2022	27		.218.44	.346		.326		.326	.13						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	02/14/2019	02/14/2022	131		.221.27	.1,665		.1,311		.1,311	(7)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	03/14/2019	03/14/2022	309		.223.52	.3,968		.2,763		.2,763	(93)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	04/12/2019	04/14/2022	128		.226.60	.1,679		.976		.976	(70)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	04/26/2019	04/27/2022	1,709		.225.31	.22,484		.14,644		.14,644	(547)						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	05/15/2019	05/16/2022	6,345		.223.81	.83,496		.59,640		.59,640	.952						-	0001	
JP Morgan Index Call .....	Index/Annuity	N/A	Equity/Index	JP Morgan ..... ZBUT11V806EZRTWT807 .....	05/24/2019	05/27/2022	318		.223.52	.4,168		.3,240		.3,240	.25						-	0001	

## STATEMENT AS OF SEPTEMBER 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	06/14/2019	06/14/2022	411		.226.13	.5,506			3,627		3,627	-(78)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2022	1,149		.226.19	.15,392			9,679		9,679	-(46)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	237		.227.44	.3,224			1,971		1,971	-(66)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2022	459		.228.72	.6,300			3,439		3,439	-(92)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	1,283		.226.77	.17,547			11,870		11,870	-(64)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/15/2019	08/15/2022	614		.227.94	.8,470			5,073		5,073	-(6)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	22		.228.01	.302			193		193	-(3)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	421		.230.49	.5,849			3,304		3,304	-(109)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2022	173		.231.64	.2,416			1,193		1,193	-(38)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	519		.233.05	.6,958			3,349		3,349	-(151)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	87		.230.27	.924			.77		.77	-(284)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	52		.230.27	.689			408		408	-(3)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	10/15/2019	10/17/2022	43		.230.42	.573			338		338	-(2)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	10/15/2019	10/15/2021	152		.230.42	.1,617			135		135	-(491)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	271		.232.23	.2,917			233		233	-(768)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	581		.232.48	.7,736			4,204		4,204	-(41)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	103		.232.48	.1,109			131		131	-(259)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2021	321		.233.47	.3,458			350		350	-(781)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2022	107		.233.47	.1,430			734		734	-(14)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	115		.234.50	.1,239			122		122	-(261)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	200		.234.50	.2,674			1,309		1,309	-(32)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021	21		.234.64	.231			.31		.31	-(43)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	217		.234.64	.2,912			1,463		1,463	-(20)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2022	42		.235.56	.570			272		272	-(6)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2021	170		.235.56	.1,844			212		212	-(341)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	248		.237.56	.2,714			261		261	-(455)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	299		.237.56	.4,047			1,739		1,739	-(57)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2022	511		.237.00	.5,566			735		735	-(883)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	93		.237.00	.1,252			571		571	-(13)						-	0001

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## SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/15/2020	01/18/2022	168		.237.48	.1,836			236		.236	-(.286)						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			1,016		.1,016	-(.25)						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	475		.233.89	.5,150			1,182		.1,182	-(.774)						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2022	458		.235.75	.4,990			1,026		.1,026	-(.701)						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/18/2020	02/15/2022	551		.235.93	.6,006			1,218		.1,218	-(.838)						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			4,527		.4,527	.20						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			6,537		.6,537	-(.185)						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			4,753		.4,753	.402						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			12,052		.12,052	.1,381						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			8,589		.8,589	.984						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			34,838		.34,838	.3,990						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			2,064		.2,064	.237						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			.45,340		.45,340	.5,200						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			.31,377		.31,377	.3,629						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			.14,024		.14,024	.1,524						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	04/15/2020	04/18/2022	.94		.212.35	.936			1,620		.1,620	.174						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			9,654		.9,654	.1,074						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			14,018		.14,018	.1,571						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2022	.47		.212.08	.468			.825		.825	.89						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	05/14/2020	05/13/2022	.52		.212.20	.518			.908		.908	.96						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			.54,929		.54,929	.6,200						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			2,472		.2,472	.261						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	.14		.212.60	.179			.292		.292	.33						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			.13,330		.13,330	.1,373						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			.13,462		.13,462	.1,531						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			4,810		.4,810	.488						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			.1,936		.1,936	.221						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2022	.47		.212.93	.466			.806		.806	.81						0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2022	122		.212.88	.1,214			2,114		.2,114	.213						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	07/14/2020 .....	07/14/2022 .....	1,111 .....	.213.34 .....	11,068 .....	.....	.....	.....	18,941 .....	.....	.18,941 .....	1,833 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	07/14/2020 .....	07/14/2023 .....	244 .....	.213.34 .....	3,058 .....	.....	.....	.....	4,975 .....	.....	.4,975 .....	.544 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	07/15/2020 .....	07/15/2022 .....	.47 .....	.213.40 .....	.467 .....	.....	.....	.....	.797 .....	.....	.797 .....	.77 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	07/15/2020 .....	07/17/2023 .....	1,453 .....	.213.40 .....	.18,228 .....	.....	.....	.....	.29,634 .....	.....	.29,634 .....	.3,239 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	07/27/2020 .....	07/27/2022 .....	243 .....	.213.85 .....	.2,428 .....	.....	.....	.....	4,073 .....	.....	4,073 .....	.382 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/14/2020 .....	08/14/2023 .....	.94 .....	.213.79 .....	.1,172 .....	.....	.....	.....	.1,905 .....	.....	.1,905 .....	.210 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/14/2020 .....	08/12/2022 .....	1,268 .....	.213.79 .....	.12,629 .....	.....	.....	.....	.21,460 .....	.....	.21,460 .....	.2,003 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/17/2020 .....	08/15/2023 .....	1,355 .....	.213.96 .....	.16,994 .....	.....	.....	.....	.27,636 .....	.....	.27,636 .....	.3,050 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/17/2020 .....	08/15/2022 .....	187 .....	.213.96 .....	.1,864 .....	.....	.....	.....	.3,173 .....	.....	.3,173 .....	.297 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/27/2020 .....	08/25/2023 .....	.9 .....	.213.86 .....	.117 .....	.....	.....	.....	.191 .....	.....	.191 .....	.21 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	08/27/2020 .....	08/26/2022 .....	440 .....	.213.86 .....	.4,380 .....	.....	.....	.....	.7,468 .....	.....	.7,468 .....	.694 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	09/14/2020 .....	09/14/2022 .....	196 .....	.214.39 .....	.1,974 .....	.....	.....	.....	.3,279 .....	.....	.3,279 .....	.296 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	09/15/2020 .....	09/15/2022 .....	.70 .....	.214.38 .....	.705 .....	.....	.....	.....	.1,173 .....	.....	.1,173 .....	.106 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	09/15/2020 .....	09/15/2023 .....	210 .....	.214.38 .....	.2,651 .....	.....	.....	.....	.4,246 .....	.....	.4,246 .....	.474 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	09/25/2020 .....	09/27/2022 .....	344 .....	.212.18 .....	.3,424 .....	.....	.....	.....	.6,382 .....	.....	.6,382 .....	.626 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/14/2020 .....	10/14/2022 .....	734 .....	.215.12 .....	.7,442 .....	.....	.....	.....	.12,060 .....	.....	.12,060 .....	.1,036 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/14/2020 .....	10/14/2021 .....	683 .....	.215.12 .....	.4,807 .....	.....	.....	.....	.9,157 .....	.....	.9,157 .....	.1,087 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/14/2020 .....	10/13/2023 .....	.37 .....	.215.12 .....	.473 .....	.....	.....	.....	.736 .....	.....	.736 .....	.77 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/15/2020 .....	10/17/2022 .....	116 .....	.215.18 .....	.1,178 .....	.....	.....	.....	.1,907 .....	.....	.1,907 .....	.165 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/15/2020 .....	10/16/2023 .....	.93 .....	.215.18 .....	.1,182 .....	.....	.....	.....	.1,838 .....	.....	.1,838 .....	.193 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/15/2020 .....	10/15/2021 .....	465 .....	.215.18 .....	.3,270 .....	.....	.....	.....	.6,200 .....	.....	.6,200 .....	.725 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/27/2020 .....	10/27/2021 .....	1,698 .....	.213.20 .....	.11,837 .....	.....	.....	.....	.26,012 .....	.....	.26,012 .....	.3,447 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/27/2020 .....	10/27/2023 .....	464 .....	.213.20 .....	.5,821 .....	.....	.....	.....	.9,835 .....	.....	.9,835 .....	.1,059 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	10/27/2020 .....	10/27/2022 .....	164 .....	.213.20 .....	.1,645 .....	.....	.....	.....	.2,953 .....	.....	.2,953 .....	.279 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	11/13/2020 .....	11/12/2021 .....	1,623 .....	.218.16 .....	.11,682 .....	.....	.....	.....	.17,070 .....	.....	.17,070 .....	.584 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	11/13/2020 .....	11/14/2023 .....	156 .....	.218.16 .....	.2,030 .....	.....	.....	.....	.2,821 .....	.....	.2,821 .....	.288 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	11/13/2020 .....	11/14/2022 .....	908 .....	.218.16 .....	.9,425 .....	.....	.....	.....	.13,269 .....	.....	.13,269 .....	.1,026 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	11/16/2020 .....	11/15/2021 .....	501 .....	.219.64 .....	.3,630 .....	.....	.....	.....	.4,603 .....	.....	.4,603 .....	.60 .....	.....	.....	.....	.....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	11/16/2020 .....	11/15/2023 .....	364 .....	.219.64 .....	.4,776 .....	.....	.....	.....	.6,268 .....	.....	.6,268 .....	.630 .....	.....	.....	.....	.....	0001 .....

## STATEMENT AS OF SEPTEMBER 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	11/16/2020	11/15/2022	387		219.64	4,046			5,286		5,286	375						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/27/2020	11/26/2021	2,189		221.60	16,102			16,809		16,809	(1,466)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	190		221.60	2,003			2,377		2,377	148						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	863		222.46	9,235			10,564		10,564	656						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2021	2,427		222.46	18,036			17,817		17,817	(1,845)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	130		222.46	1,746			2,064		2,064	202						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2021	1,656		223.49	12,358			10,943		10,943	(1,639)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2022	380		223.49	4,089			4,431		4,431	251						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2023	157		223.49	2,104			2,391		2,391	230						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023	72		223.18	.952			1,114		1,114	109						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2021	735		223.18	.5,412			5,188		5,188	(603)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	453		223.18	.4,798			5,417		5,417	335						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	129		224.27		1,740		1,928		1,928	188						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	361		224.27		3,880		4,143		4,143	263						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/14/2021	01/14/2022	2,096		224.27		15,698		13,936		13,936	(1,762)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/15/2021	01/16/2024	156		224.01		2,104		2,356		2,356	253						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/15/2021	01/18/2022	871		224.01		6,513		5,998		5,998	(515)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/15/2021	01/17/2023	714		224.01		7,664		8,328		8,328	664						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2023	396		224.83		4,272		4,481		4,481	209						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2022	2,464		224.83		18,448		16,090		16,090	(2,358)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	1,183		224.83		15,987		17,427		17,427	1,441						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	772		225.40		8,335		8,654		8,654	319						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	142		225.40		1,923		2,071		2,071	148						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2022	1,437		225.40		10,789		9,343		9,343	(1,446)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2022	1,893		224.50		14,153		12,286		12,286	(1,866)						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2024	223		224.50		3,000		3,238		3,238	238						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2023	334		224.50		3,585		3,732		3,732	147						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/26/2021	02/25/2022	211		222.74		1,565		1,764		1,764	199						- .....	0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	530		222.74		5,640		6,797		6,797	1,157						- .....	0001 .....

## STATEMENT AS OF SEPTEMBER 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)
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 .....	.36,597 .....	.36,597 .....	.6,389 .....									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 .....	.15,055 .....	.15,055 .....	.535 .....									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 .....	.2,849 .....	.2,849 .....	.(37) .....									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 .....	.7,442 .....	.7,442 .....	.(1,737) .....									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 .....	.4,138 .....	.4,138 .....	.(1,222) .....									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 .....	.693 .....	.693 .....	.(29) .....									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 .....	.1,826 .....	.1,826 .....	.26 .....									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 .....	.3,392 .....	.3,392 .....	.(1,265) .....									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 .....	.17,032 .....	.17,032 .....	.(277) .....									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 .....	.356 .....	.356 .....	.(28) .....									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 .....	.2,215 .....	.2,215 .....	.(944) .....									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 .....	.2,384 .....	.2,384 .....	.(136) .....									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 .....	.214 .....	.214 .....	.(26) .....									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 .....	.9,632 .....	.9,632 .....	.(5,488) .....									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 .....	.2,839 .....	.2,839 .....	.(528) .....									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 .....	.5,984 .....	.5,984 .....	.(616) .....									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 .....	.10,274 .....	.10,274 .....	.(1,921) .....									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 .....	.6,664 .....	.6,664 .....	.(3,617) .....									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 .....	.14,514 .....	.14,514 .....	.(1,586) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/14/2021 .....	05/12/2023 .....	826 .....	.234.89 .....	.9,351 .....	.6,335 .....	.6,335 .....	.(3,016) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/14/2021 .....	05/14/2024 .....	673 .....	.234.89 .....	.9,527 .....	.7,271 .....	.7,271 .....	.(2,256) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/14/2021 .....	05/13/2022 .....	1,354 .....	.234.89 .....	.10,685 .....	.4,833 .....	.4,833 .....	.(5,852) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/17/2021 .....	05/15/2023 .....	999 .....	.235.21 .....	.11,327 .....	.7,573 .....	.7,573 .....	.(3,754) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/17/2021 .....	05/16/2022 .....	1,020 .....	.235.21 .....	.8,064 .....	.3,571 .....	.3,571 .....	.(4,493) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/17/2021 .....	05/15/2024 .....	361 .....	.235.21 .....	.5,126 .....	.3,863 .....	.3,863 .....	.(1,262) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/27/2021 .....	05/27/2022 .....	983 .....	.233.96 .....	.7,751 .....	.3,981 .....	.3,981 .....	.(3,770) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/27/2021 .....	05/24/2024 .....	996 .....	.233.96 .....	.14,120 .....	.11,204 .....	.11,204 .....	.(2,916) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	05/27/2021 .....	05/26/2023 .....	385 .....	.233.96 .....	.4,365 .....	.3,143 .....	.3,143 .....	.(1,222) .....									0001 .....
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index..	JP Morgan .....	ZBUT11V806EZRV/TW/T807 .....	06/14/2021 .....	06/14/2024 .....	966 .....	.236.06 .....	.13,885 .....	.10,219 .....	.10,219 .....	.(3,666) .....									0001 .....

## STATEMENT AS OF SEPTEMBER 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	06/14/2021	06/14/2023	140		236.06		1,614		1,054		1,054	-(560)						-	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		7,558		7,558	(9,290)						-	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		4,884		4,884	(6,133)						-	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		6,247		6,247	(2,265)						-	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		1,427		1,427	(769)						-	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		1,743		1,743	(11,130)						-	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		1,405		1,405	(397)						-	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		10,908		10,908	(2,039)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/14/2021	07/14/2022	1,508		232.79		11,864		7,660		7,660	(4,204)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/14/2021	07/12/2024	726		232.79		10,241		8,668		8,668	(1,573)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/15/2021	07/15/2024	150		232.84		2,118		1,795		1,795	(323)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/15/2021	07/15/2022	1,288		232.84		10,140		6,532		6,532	(3,608)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/15/2021	07/17/2023	795		232.84		8,991		7,183		7,183	(1,808)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/27/2021	07/26/2024	73		233.62		1,030		851		851	(180)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/27/2021	07/27/2023	775		233.62		8,797		6,826		6,826	(1,971)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	07/27/2021	07/27/2022	548		233.62		4,326		2,696		2,696	(1,631)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/13/2021	08/14/2023	716		234.73		8,165		6,098		6,098	(2,067)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/13/2021	08/14/2024	601		234.73		8,531		6,830		6,830	(1,701)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/13/2021	08/12/2022	1,538		234.73		12,202		7,213		7,213	(4,989)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/16/2021	08/15/2022	1,404		235.01		11,154		6,501		6,501	(4,653)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/16/2021	08/15/2023	766		235.01		8,766		6,449		6,449	(2,317)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/16/2021	08/15/2024	532		235.01		7,563		5,994		5,994	(1,568)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/27/2021	08/27/2024	414		234.32		5,878		4,814		4,814	(1,064)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/27/2021	08/25/2023	60		234.32		6,680		525		525	(155)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	08/27/2021	08/26/2022	158		234.32		1,251		788		788	(463)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/14/2021	09/14/2022	957		233.04		7,560		5,435		5,435	(2,124)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/14/2021	09/14/2023	107		233.04		1,220		1,018		1,018	(202)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/14/2021	09/13/2024	751		233.04		10,605		9,214		9,214	(1,391)						-	0001
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRV/TW/T807	09/15/2021	09/16/2024	385		234.06		5,454		4,564		4,564	(890)						-	0001

## STATEMENT AS OF SEPTEMBER 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 .....	ZBUT11V806EZRVTW807	09/15/2021	09/15/2022	1,944		234.06		15,425		10,303		10,303	(5,122)						0001	
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRVTW807	09/15/2021	09/15/2023	961		234.06		10,980		8,729		8,729	(2,251)						0001	
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRVTW807	09/27/2021	09/27/2023	138		231.16		1,558		1,442		1,442	(116)						0001	
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRVTW807	09/27/2021	09/27/2022	1,224		231.16		9,565		8,068		8,068	(1,498)						0001	
JP Morgan Index Call .	Index/Annuity .....	N/A .....	Equity/Index .....	ZBUT11V806EZRVTW807	09/27/2021	09/27/2024	692		231.16		9,664		9,116		9,116	(548)						0001	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	PBLDOEJDB5FWOLXP3B76	10/14/2020	10/14/2021	195		3,488.67		36,380		116,743		116,743	59,544						0001	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	PBLDOEJDB5FWOLXP3B76	10/14/2020	10/14/2021	493		3,488.67		144,308		402,781		402,781	192,218						0001	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	80		3,535.59		21,000		61,900		61,900	30,243						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	477		3,483.34		12,450		94,719		94,719	65,340						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	128		3,570.42		30,825		93,942		93,942	46,754						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	3,400		3,483.34		634,655		2,084,760		2,084,760	1,059,110						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	795		3,483.34		30,193		219,271		219,271	149,030						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	.76		3,483.34		2,412		.18,011		.18,011	.12,310						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,542		3,483.34		61,755		445,436		445,436	.302,420						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	8,762		3,483.34		2,563,680		7,204,045		7,204,045	.3,425,036						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	105		3,390.68		20,648		.74,496		.74,496	.33,912						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	473		3,390.68		.141,152		432,727		432,727	.194,361						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		406,804		406,804	199,937						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		.29,618		.29,618	.16,433						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,712		3,626.91		.467,851		.1,434,853		.1,434,853	.834,137						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167		3,717.58		.37,734		.100,391		.100,391	.53,062						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	1,771		3,626.91		.82,240		.383,703		.383,703	.267,848						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	7,234		3,626.91		.2,027,333		4,977,715		4,977,715	.2,498,407						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	.18		3,681.31		.4,412		.11,400		.11,400	.5,901						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	127		3,626.91		.5,106		.24,412		.24,412	.16,956						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	323		3,626.91		.10,413		.51,956		.51,956	.36,062						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	383		3,638.35		.104,550		.260,957		.260,957	.130,988						0001
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	.67		3,638.35		.10,980		.35,168		.35,168	.20,384						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		.127,400		.127,400	.74,484						0001

STATEMENT AS OF SEPTEMBER 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																						
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FIIOLXP3876 .....	12/14/2020 .....	12/14/2021 .....	558 .....	3,647.49 .....	159,544 .....			379,291 .....	379,291 .....	189,732 .....						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 .....			327,833 .....	327,833 .....	227,934 .....						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 .....			25,703 .....	25,703 .....	18,097 .....						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 .....			73,383 .....	73,383 .....	39,744 .....						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 .....			1,356,913 .....	1,356,913 .....	827,792 .....						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 .....			31,526 .....	31,526 .....	22,604 .....						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 .....			4,762 .....	4,762 .....	2,528 .....						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 .....			4,558,674 .....	4,558,674 .....	2,343,291 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FIIOLXP3876 .....	12/24/2020 .....	12/27/2021 .....	105 .....	3,703.06 .....	18,915 .....			52,823 .....	52,823 .....	31,525 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FIIOLXP3876 .....	12/24/2020 .....	12/27/2021 .....	448 .....	3,703.06 .....	130,485 .....			284,315 .....	284,315 .....	146,201 .....						0001 .....	
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 .....			44,215 .....	44,215 .....	26,661 .....						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 .....			259,792 .....	259,792 .....	123,259 .....						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 .....			62,021 .....	62,021 .....	32,259 .....						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 .....			230,274 .....	230,274 .....	139,014 .....						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 .....			4,642,265 .....	4,642,265 .....	2,280,219 .....						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 .....			6,448 .....	6,448 .....	3,284 .....						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 .....			104,942 .....	104,942 .....	62,626 .....						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 .....			1,656,362 .....	1,656,362 .....	988,080 .....						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 .....			26,071 .....	26,071 .....	15,934 .....						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 .....			23,821 .....	23,821 .....	13,621 .....						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 .....			208,047 .....	208,047 .....	92,641 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FIIOLXP3876 .....	02/12/2021 .....	02/14/2022 .....	737 .....	3,934.83 .....	241,280 .....			343,016 .....	343,016 .....	101,736 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FIIOLXP3876 .....	02/12/2021 .....	02/14/2022 .....	142 .....	3,934.83 .....	27,279 .....			48,656 .....	48,656 .....	21,376 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	217 .....	3,932.59 .....	6,071 .....			15,564 .....	15,564 .....	9,494 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	6,287 .....	3,932.59 .....	2,047,230 .....			2,928,394 .....	2,928,394 .....	881,164 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	1,376 .....	3,932.59 .....	52,477 .....			125,036 .....	125,036 .....	72,559 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	93 .....	4,030.90 .....	25,003 .....			36,063 .....	36,063 .....	11,061 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	34 .....	3,991.58 .....	10,004 .....			14,386 .....	14,386 .....	4,382 .....						0001 .....	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMU20EL1146 .....	02/16/2021 .....	02/15/2022 .....	2,725 .....	3,932.59 .....	517,583 .....			952,087 .....	952,087 .....	434,504 .....						0001 .....	

STATEMENT AS OF SEPTEMBER 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

## STATEMENT AS OF SEPTEMBER 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 .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	1,214 .....	4,163.29 .....	56,616 .....	73,385 .....	73,385 .....	16,769 .....									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 .....	17,821 .....	17,821 .....	3,835 .....									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 .....	608,753 .....	608,753 .....	121,656 .....									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 .....	28,440 .....	28,440 .....	4,654 .....									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 .....	2,405 .....	2,405 .....	568 .....									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 .....	8,806 .....	8,806 .....	1,428 .....									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 .....	8,101 .....	8,101 .....	1,794 .....									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 .....	41,631 .....	41,631 .....	8,466 .....									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 .....	14,902 .....	14,902 .....	3,198 .....									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 .....	42,387 .....	42,387 .....	5,735 .....									0001 .....	
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 .....	27,935 .....	27,935 .....	2,141 .....									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 .....	125,898 .....	125,898 .....	10,791 .....									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 .....	1,630,706 .....	1,630,706 .....	160,338 .....									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 .....	1,410 .....	1,410 .....	149 .....									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 .....	21,751 .....	21,751 .....	2,377 .....									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 .....	389,487 .....	389,487 .....	43,574 .....									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 .....	28,590 .....	28,590 .....	6,372 .....									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 .....	74,982 .....	74,982 .....	16,924 .....									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 .....	3,386 .....	3,386 .....	.766 .....									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 .....	18,071 .....	18,071 .....	4,010 .....									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 .....	.7,071 .....	.7,071 .....	.1,514 .....									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 .....	2,180,584 .....	2,180,584 .....	345,527 .....									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 .....	.16,555 .....	.16,555 .....	.1,635 .....									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 .....	.31,277 .....	.31,277 .....	.2,251 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWIOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	281 .....	4,374.30 .....	.82,656 .....	.70,410 .....	.70,410 .....	.12,246 .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWIOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	.52 .....	4,374.30 .....	.8,732 .....	.6,112 .....	.6,112 .....	.(-2,621) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	.61 .....	4,360.03 .....	.3,869 .....	.3,224 .....	.3,224 .....	.(-645) .....									0001 .....	
S&P500 OTC European																							
Call-Buy .....	Index/Annuity .....	N/A .....	Equity																				

## STATEMENT AS OF SEPTEMBER 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 .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	971 .....	4,360.03 .....	55,479 .....	46,876 .....	46,876 .....	(8,603) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	50 .....	4,360.03 .....	2,376 .....	1,957 .....	1,957 .....	(419) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	429 .....	4,360.03 .....	23,001 .....	19,326 .....	19,326 .....	(3,675) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	87 .....	4,469.03 .....	20,406 .....	17,341 .....	17,341 .....	(3,065) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	5,400 .....	4,360.03 .....	1,617,306 .....	1,399,135 .....	1,399,135 .....	(218,171) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	17 .....	4,425.43 .....	4,455 .....	3,825 .....	3,825 .....	(630) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	263 .....	4,401.46 .....	81,729 .....	63,517 .....	63,517 .....	(18,213) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	28 .....	4,401.46 .....	5,100 .....	3,165 .....	3,165 .....	(1,935) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	433 .....	4,468.00 .....	130,226 .....	92,495 .....	92,495 .....	(37,730) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	116 .....	4,468.00 .....	19,594 .....	10,019 .....	10,019 .....	(9,575) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	371 .....	4,479.71 .....	18,260 .....	9,123 .....	9,123 .....	(9,137) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	1,227 .....	4,479.71 .....	64,292 .....	32,236 .....	32,236 .....	(32,055) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	45 .....	4,546.91 .....	12,040 .....	7,812 .....	7,812 .....	(4,228) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	434 .....	4,479.71 .....	27,230 .....	13,529 .....	13,529 .....	(13,701) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	115 .....	4,591.70 .....	28,119 .....	17,713 .....	17,713 .....	(10,406) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	2,176 .....	4,479.71 .....	374,400 .....	183,085 .....	183,085 .....	(191,315) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	08/16/2021 .....	08/15/2022 .....	5,201 .....	4,479.71 .....	1,610,030 .....	1,086,277 .....	1,086,277 .....	(523,753) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	08/27/2021 .....	08/26/2022 .....	236 .....	4,509.37 .....	72,582 .....	46,849 .....	46,849 .....	(25,733) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	08/27/2021 .....	08/26/2022 .....	40 .....	4,509.37 .....	6,958 .....	3,150 .....	3,150 .....	(3,808) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/14/2021 .....	09/14/2022 .....	120 .....	4,443.05 .....	23,282 .....	29,156 .....	29,156 .....	5,873 .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/14/2021 .....	09/14/2022 .....	404 .....	4,443.05 .....	134,520 .....	98,056 .....	98,056 .....	(36,465) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	354 .....	4,480.70 .....	21,952 .....	8,780 .....	8,780 .....	(13,172) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	106 .....	4,592.72 .....	27,431 .....	17,738 .....	17,738 .....	(9,694) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	1,644 .....	4,480.70 .....	91,694 .....	35,061 .....	35,061 .....	(56,634) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	816 .....	4,480.70 .....	56,104 .....	23,093 .....	23,093 .....	(33,011) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	6,831 .....	4,480.70 .....	2,220,538 .....	1,522,118 .....	1,522,118 .....	(698,420) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	272 .....	4,480.70 .....	16,043 .....	6,284 .....	6,284 .....	(9,759) .....									0001 .....
S&P500 OTC European																						
Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	2,735 .....	4,480.70 .....	5												

## STATEMENT AS OF SEPTEMBER 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 .....	Barclays .....	G5GSEF7VJP5170UK5573 ..	09/27/2021 ..	09/27/2022 ..	355 ..	4,443.11 ..	115,510 ..	88,236 ..	88,236 ..	(27,274) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..	
S&P500 OTC European Call-Buy .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 ..	09/27/2021 ..	09/27/2022 ..	33 ..	4,443.11 ..	6,095 ..	4,243 ..	4,243 ..	(1,852) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									15,051,389 ..	28,801,918 ..	0 ..	66,305,316 ..	XXX ..	66,305,316 ..	18,822,369 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0219999999. Subtotal - Purchased Options - Hedging Other									15,051,389 ..	28,801,918 ..	0 ..	66,305,316 ..	XXX ..	66,305,316 ..	18,822,369 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0289999999. Subtotal - Purchased Options - Replications									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0359999999. Subtotal - Purchased Options - Income Generation									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
PREMIER OIL PLC PP Warrant G7216B186 .....	Premier Oil .....	N/A .....		US - Chicago Board .....	213800QYDSBDFTH2K71 ..	07/28/2017 ..	05/31/2022 ..	306,070 ..	42.75 ..	128,060 ..	176,820 ..	176,820 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..
TIDEWATER INC Tidewater Warrant 88642R133 .....	Tidewater .....	N/A .....		US - Chicago Board .....	549300U0MTB7PD2UT305 ..	01/31/2018 ..	07/31/2042 ..	2,495 ..	0.00 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..
CHESAPEAKE ENERGY 165167180 .....	Chesapeake Energy .....	N/A .....		US - OTC Bulletin Board .....	BBG0026RLQP8 .....	02/11/2021 ..	02/09/2026 ..	2,878 ..	36.18 ..	50,365 ..	84,268 ..	84,268 ..	33,903 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMB572 .....	Noble Corp .....	N/A .....		US - Chicago Board .....	BBG011C8CKG0 .....	03/17/2021 ..	02/05/2028 ..	6,193 ..	23.13 ..	27,869 ..	86,702 ..	86,702 ..	58,834 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB583 .....	Noble Holdings .....	N/A .....		US - Chicago Board .....	BBG011C8CKG0 .....	03/17/2021 ..	02/05/2028 ..	6,193 ..	19.27 ..	34,062 ..	86,702 ..	86,702 ..	52,641 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									128,060 ..	112,296 ..	0 ..	434,492 ..	XXX ..	434,492 ..	145,378 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0429999999. Subtotal - Purchased Options - Other									128,060 ..	112,296 ..	0 ..	434,492 ..	XXX ..	434,492 ..	145,378 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0439999999. Total Purchased Options - Call Options and Warrants									15,179,449 ..	28,914,214 ..	0 ..	66,739,808 ..	XXX ..	66,739,808 ..	18,967,747 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0449999999. Total Purchased Options - Put Options									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0459999999. Total Purchased Options - Caps									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0469999999. Total Purchased Options - Floors									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0479999999. Total Purchased Options - Collars									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0489999999. Total Purchased Options - Other									0 ..	0 ..	0 ..	0 ..	XXX ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	0 XXX ..
0499999999. Total Purchased Options									15,179,449 ..	28,914,214 ..	0 ..	66,739,808 ..	XXX ..	66,739,808 ..	18,967,747 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 XXX ..	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 XXX ..	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 XXX ..	0 XXX ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	277 ..	3,593.33 ..	(64,178) ..	(197,703) ..	(197,703) ..	(99,720) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	87 ..	3,584.61 ..	(20,445) ..	(62,436) ..	(62,436) ..	(31,344) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	39 ..	3,645.66 ..	(7,911) ..	(25,557) ..	(25,557) ..	(13,263) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	107 ..	3,602.05 ..	(13,130) ..	(51,915) ..	(51,915) ..	(29,746) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	13 ..	3,636.94 ..	(2,696) ..	(8,631) ..	(8,631) ..	(4,458) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	88 ..	3,593.33 ..	(11,144) ..	(43,496) ..	(43,496) ..	(24,693) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 ..	10/14/2020 ..	10/14/2021 ..	77 ..	3,602.05 ..	(17,550) ..	(54,469) ..	(54,469) ..	(27,603) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	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) ..	(80,836) ..	(80,836) ..	(43,662) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	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) ..	(25,741) ..	(25,741) ..	(14,027) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	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) ..	(961,688) ..	(961,688) ..	(469,861) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	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) ..	(209,008) ..	(209,008) ..	(102,967) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	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) ..	(840,534) ..	(840,534) ..	(470,468) ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0 ..	0001 ..	0001 ..

STATEMENT AS OF SEPTEMBER 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

E06.21

## STATEMENT AS OF SEPTEMBER 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 .....	11/16/2020 .....	11/15/2021 .....	627 .....	3,699.45 .....	(148,034) .....			(388,261) .....		(388,261) .....	(203,094) .....						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) .....			(906,317) .....		(906,317) .....	(576,956) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/16/2020 .....	11/15/2021 .....	87 .....	3,681.31 .....	(12,150) .....			(41,231) .....		(41,231) .....	(25,187) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/16/2020 .....	11/15/2021 .....	157 .....	3,699.45 .....	(20,503) .....			(71,761) .....		(71,761) .....	(44,571) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/16/2020 .....	11/15/2021 .....	167 .....	3,753.85 .....	(34,104) .....			(94,703) .....		(94,703) .....	(51,077) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/16/2020 .....	11/15/2021 .....	2,057 .....	3,717.58 .....	(465,280) .....			(1,237,874) .....		(1,237,874) .....	(654,284) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/16/2020 .....	11/15/2021 .....	849 .....	3,690.38 .....	(204,728) .....			(532,939) .....		(532,939) .....	(277,327) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	38 .....	3,702.02 .....	(4,620) .....			(17,348) .....		(17,348) .....	(10,624) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	21 .....	3,783.88 .....	(1,757) .....			(7,915) .....		(7,915) .....	(5,199) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	65 .....	3,747.50 .....	(13,223) .....			(37,399) .....		(37,399) .....	(19,987) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	157 .....	3,738.40 .....	(33,011) .....			(92,516) .....		(92,516) .....	(49,194) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	9 .....	3,747.50 .....	(850) .....			(3,538) .....		(3,538) .....	(2,254) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	143 .....	3,802.08 .....	(25,380) .....			(75,884) .....		(75,884) .....	(41,740) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	11/27/2020 .....	11/26/2021 .....	18 .....	3,756.60 .....	(3,517) .....			(10,037) .....		(10,037) .....	(5,391) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	112 .....	3,766.03 .....	(12,546) .....			(48,934) .....		(48,934) .....	(31,423) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	32 .....	3,802.51 .....	(3,054) .....			(12,795) .....		(12,795) .....	(8,449) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	174 .....	3,756.91 .....	(38,291) .....			(100,929) .....		(100,929) .....	(53,804) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	160 .....	3,766.03 .....	(34,339) .....			(91,353) .....		(91,353) .....	(48,945) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	144 .....	3,747.80 .....	(32,402) .....			(84,794) .....		(84,794) .....	(44,973) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	19 .....	3,711.32 .....	(2,622) .....			(9,271) .....		(9,271) .....	(5,702) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	67 .....	3,756.91 .....	(7,703) .....			(29,608) .....		(29,608) .....	(18,877) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	12/14/2020 .....	12/14/2021 .....	80 .....	3,811.63 .....	(15,278) .....			(42,344) .....		(42,344) .....	(23,241) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	12/15/2020 .....	12/15/2021 .....	106 .....	3,750.04 .....	(27,058) .....			(61,910) .....		(61,910) .....	(32,865) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	12/15/2020 .....	12/15/2021 .....	2,107 .....	3,796.22 .....	(258,073) .....			(863,919) .....		(863,919) .....	(570,671) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	12/15/2020 .....	12/15/2021 .....	2,344 .....	3,786.99 .....	(551,555) .....			(1,296,884) .....		(1,296,884) .....	(702,388) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	12/15/2020 .....	12/15/2021 .....	143 .....	3,759.28 .....	(20,294) .....			(64,111) .....		(64,111) .....	(41,157) .....						0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	12/15/2020 .....	12/15/2021 .....	107 .....	3,777.75 .....	(14,090) .....			(45,807) .....		(45,807) .....	(29,833) .....						0001 .....	
S&P500 OTC European																							

STATEMENT AS OF SEPTEMBER 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									Code	Fair Value												
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	102	3,768.51	(13,864)			(44,426)	(44,426)	(28,728)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	415	3,759.28	(104,288)			(240,208)	(240,208)	(128,173)						-	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)			(58,027)	(58,027)	(36,984)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133	3,823.93	(28,837)			(69,027)	(69,027)	(38,119)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	76	3,772.21	(18,463)			(42,937)	(42,937)	(23,072)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	66	3,851.64	(6,439)			(23,516)	(23,516)	(16,180)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3876	12/24/2020	12/27/2021	81	3,814.15	(8,821)			(31,539)	(31,539)	(20,409)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3876	12/24/2020	12/27/2021	25	3,823.41	(2,584)			(9,371)	(9,371)	(6,103)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3876	12/24/2020	12/27/2021	54	3,814.15	(11,781)			(28,815)	(28,815)	(15,767)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3876	12/24/2020	12/27/2021	179	3,869.70	(34,078)			(87,380)	(87,380)	(49,317)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3876	12/24/2020	12/27/2021	215	3,804.89	(48,158)			(117,003)	(117,003)	(63,708)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	8	3,871.45		(1,959)		(3,934)	(3,934)	(1,975)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	11	3,928.38		(1,090)		(3,334)	(3,334)	(2,244)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	120	3,937.87		(25,417)		(53,198)	(53,198)	(27,781)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	15	3,966.34		(1,285)		(4,122)	(4,122)	(2,838)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	20	3,909.41		(4,601)		(9,461)	(9,461)	(4,860)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	44	3,909.41		(4,909)		(14,650)	(14,650)	(9,741)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	12	3,918.90		(1,250)		(3,774)	(3,774)	(2,524)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	18	3,871.45		(2,385)		(6,768)	(6,768)	(4,384)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	66	3,918.90		(14,542)		(30,073)	(30,073)	(15,531)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	248	3,899.92		(57,443)		(117,433)	(117,433)	(59,990)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,022	3,871.88		(127,089)		(359,410)	(359,410)	(232,322)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	172	3,834.19		(24,856)		(67,073)	(67,073)	(42,217)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	6,723	3,862.46		(1,633,094)		(3,415,964)	(3,415,964)	(1,782,870)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	216	3,809.70		(59,096)		(119,586)	(119,586)	(60,490)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	310	3,824.77		(46,332)		(123,618)	(123,618)	(77,286)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	122	3,890.72		(27,669)		(59,132)	(59,132)	(31,463)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	109	3,809.70		(17,150)		(44,937)	(44,937)	(27,786)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	313	3,834.19		(81,090)		(166,590)	(166,590)	(85,501)						-	0001

E06.23

## STATEMENT AS OF SEPTEMBER 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 .....	01/15/2021 .....	01/18/2022 .....	633 .....	3,824.77 .....	(167,355) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	(341,796) .....	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) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	(632,337) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	12 .....	3,843.62 .....	(3,016) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	(6,257) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	283 .....	3,853.04 .....	(37,893) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	(104,651) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	35 .....	3,863.29 .....	(5,182) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	(13,754) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	9 .....	3,825.79 .....	(2,619) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	(4,933) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	12 .....	3,872.67 .....	(1,734) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	(4,642) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	125 .....	3,891.42 .....	(31,617) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	(61,341) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	69 .....	3,863.29 .....	(18,561) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	(35,553) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	11 .....	3,853.92 .....	(3,057) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	(5,832) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	01/15/2021 .....	01/18/2022 .....	127 .....	3,872.67 .....	(33,325) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	(64,097) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	114 .....	4,043.04 .....	(14,727) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	(27,474) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	190 .....	4,052.87 .....	(48,985) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	(71,014) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	16 .....	4,072.55 .....	(3,887) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	(5,645) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	12 .....	4,092.22 .....	(1,278) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	(2,340) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	16 .....	4,052.87 .....	(1,991) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	(3,710) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	224 .....	4,043.04 .....	(58,896) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	(85,406) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	139 .....	4,082.39 .....	(33,647) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	(48,852) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	26 .....	4,003.69 .....	(7,292) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	(10,549) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/12/2021 .....	02/14/2022 .....	142 .....	4,062.71 .....	(35,704) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	(51,754) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	80 .....	4,011.24 .....	(11,372) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	(22,017) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	328 .....	3,991.58 .....	(94,428) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	(137,461) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....																				

## STATEMENT AS OF SEPTEMBER 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 .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	1,049 .....	4,040.74 .....	(133,682) .....	(125,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	(259,651) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	34 .....	4,013.21 .....	(9,464) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	(13,808) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	122 .....	3,991.58 .....	(18,624) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	(35,804) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	02/16/2021 .....	02/15/2022 .....	57 .....	3,977.81 .....	(9,158) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	(17,525) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	45 .....	3,954.07 .....	(11,050) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	(20,382) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	23 .....	3,877.85 .....	(6,527) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	(11,693) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	64 .....	3,925.48 .....	(16,698) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	(30,457) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	148 .....	3,935.01 .....	(38,059) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	(69,728) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	10 .....	3,925.48 .....	(1,302) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	(3,534) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	02/26/2021 .....	02/25/2022 .....	30 .....	3,944.54 .....	(7,691) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	(14,138) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	186 .....	4,051.78 .....	(46,305) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	(73,087) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	21 .....	4,101.07 .....	(2,171) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	(4,615) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	8 .....	4,032.07 .....	(1,038) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	(2,179) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	299 .....	4,061.64 .....	(72,688) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	(115,130) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	29 .....	4,061.64 .....	(3,514) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	(7,443) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	77 .....	4,051.78 .....	(9,852) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	(20,772) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	189 .....	4,091.22 .....	(43,119) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	(68,636) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/12/2021 .....	03/14/2022 .....	202 .....	4,071.50 .....	(47,939) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	(76,086) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	03/15/2021 .....	03/15/2022 .....	60 .....	4,107.85 .....	(14,268) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	(21,153) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	03/15/2021 .....	03/15/2022 .....	251 .....	4,048.32 .....	(65,969) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	(69,394) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	03/15/2021 .....	03/15/2022 .....	509 .....	4,028.47 .....	(138,572) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	(208,837) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	03/15/2021 .....	03/15/2022 .....	86 .....	4,008.63 .....	(24,310) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	(26,806) .....	0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....																						

## STATEMENT AS OF SEPTEMBER 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 .....	Credit Suisse .....	1V8Y60CX6YMJ20EL1146 .....	03/15/2021 .....	03/15/2022 .....	213 .....	4,028.47 .....	(58,221) .....	(62,757) .....	(62,757) .....	(4,536) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/26/2021 .....	03/25/2022 .....	11 .....	4,083.84 .....	(1,197) .....	(2,830) .....	(2,830) .....	(1,633) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/26/2021 .....	03/25/2022 .....	11 .....	4,113.65 .....	(2,314) .....	(3,912) .....	(3,912) .....	(1,597) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/26/2021 .....	03/25/2022 .....	22 .....	4,093.78 .....	(2,323) .....	(5,529) .....	(5,529) .....	(3,206) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/26/2021 .....	03/25/2022 .....	63 .....	4,123.59 .....	(12,876) .....	(21,862) .....	(21,862) .....	(8,986) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	03/26/2021 .....	03/25/2022 .....	49 .....	4,093.78 .....	(10,764) .....	(18,045) .....	(18,045) .....	(7,281) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	74 .....	4,279.33 .....	(14,592) .....	(18,627) .....	(18,627) .....	(4,035) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	89 .....	4,238.09 .....	(9,138) .....	(12,020) .....	(12,020) .....	(2,882) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	201 .....	4,238.09 .....	(44,020) .....	(56,161) .....	(56,161) .....	(12,141) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	50 .....	4,227.78 .....	(11,206) .....	(14,295) .....	(14,295) .....	(3,088) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	30 .....	4,248.40 .....	(2,951) .....	(3,835) .....	(3,835) .....	(884) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	350 .....	4,248.40 .....	(74,696) .....	(95,322) .....	(95,322) .....	(20,626) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	85 .....	4,258.71 .....	(17,625) .....	(22,502) .....	(22,502) .....	(4,878) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	04/14/2021 .....	04/14/2022 .....	11 .....	4,289.65 .....	(931) .....	(1,127) .....	(1,127) .....	(197) .....									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) .....	(17,364) .....	(17,364) .....	(1,931) .....									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) .....	(40,219) .....	(40,219) .....	(4,887) .....									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) .....	(113,160) .....	(113,160) .....	(12,927) .....									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) .....	(14,040) .....	(14,040) .....	(1,011) .....									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) .....	(14,662) .....	(14,662) .....	(1,274) .....									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) .....	(26,252) .....	(26,252) .....	(2,004) .....									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) .....	(14,372) .....	(14,372) .....	(1,705) .....									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) .....	(58,005) .....	(58,005) .....	(7,008) .....									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) .....	(178,979) .....	(178,979) .....	(3,305) .....									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) .....	(442,516) .....	(442,516) .....	(51,924) .....									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 .....	(936,874) .....	(1,063,547) .....	(1,063,547) .....	(126,673) .....									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) .....	(127,869) .....	(127,869) .....	3 .....									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) .....	(273,853) .....	(273,853) .....	(33,457) .....									0001 .....
S&P500 OTC European																						
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170																	

STATEMENT AS OF SEPTEMBER 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-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	04/27/2021 .....	04/27/2022 .....	.35 .....	4,312.32 .....	..(3,371) .....	..(3,575) .....	..(3,575) .....	..(205) .....								- .....	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) .....	..(9,996) .....	..(9,996) .....	..(1,137) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	04/27/2021 .....	04/27/2022 .....	.49 .....	4,343.72 .....	..(9,731) .....	..(10,953) .....	..(10,953) .....	..(1,222) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	04/27/2021 .....	04/27/2022 .....	.31 .....	4,354.19 .....	..(2,432) .....	..(2,362) .....	..(2,362) .....	..(.70) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	04/27/2021 .....	04/27/2022 .....	.18 .....	4,354.19 .....	..(3,405) .....	..(3,826) .....	..(3,826) .....	..(421) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.111 .....	4,288.63 .....	..(24,846) .....	..(29,451) .....	..(29,451) .....	..(4,605) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.38 .....	4,330.37 .....	..(7,629) .....	..(9,054) .....	..(9,054) .....	..(1,425) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.46 .....	4,299.07 .....	..(4,854) .....	..(5,612) .....	..(5,612) .....	..(758) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.43 .....	4,309.50 .....	..(9,156) .....	..(10,861) .....	..(10,861) .....	..(1,705) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.14 .....	4,330.37 .....	..(1,251) .....	..(1,388) .....	..(1,388) .....	..(137) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.128 .....	4,299.07 .....	..(28,066) .....	..(33,278) .....	..(33,278) .....	..(5,212) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.62 .....	4,278.20 .....	..(7,055) .....	..(8,332) .....	..(8,332) .....	..(1,277) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/14/2021 .....	05/13/2022 .....	.7 .....	4,257.33 .....	..(837) .....	..(1,005) .....	..(1,005) .....	..(168) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.2,327 .....	4,267.37 .....	..(268,413) .....	..(330,690) .....	..(330,690) .....	..(62,277) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.107 .....	4,273.62 .....	..(24,475) .....	..(29,642) .....	..(29,642) .....	..(5,167) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.29 .....	4,248.64 .....	..(6,938) .....	..(8,381) .....	..(8,381) .....	..(1,443) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.101 .....	4,309.01 .....	..(21,303) .....	..(25,823) .....	..(25,823) .....	..(4,520) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.138 .....	4,288.19 .....	..(14,548) .....	..(17,678) .....	..(17,678) .....	..(3,131) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.201 .....	4,236.15 .....	..(26,303) .....	..(32,914) .....	..(32,914) .....	..(6,611) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.70 .....	4,225.74 .....	..(9,512) .....	..(11,959) .....	..(11,959) .....	..(2,447) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.258 .....	4,236.15 .....	..(64,393) .....	..(77,801) .....	..(77,801) .....	..(13,409) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.1,518 .....	4,267.37 .....	..(352,656) .....	..(426,946) .....	..(426,946) .....	..(74,290) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.285 .....	4,225.74 .....	..(72,641) .....	..(87,697) .....	..(87,697) .....	..(15,057) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.43 .....	4,238.23 .....	..(5,616) .....	..(7,031) .....	..(7,031) .....	..(1,415) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60QCX6YMJ20EL1146 .....	05/17/2021 .....	05/16/2022 .....	.3,717 .....	4,256.96 .....	..(885,170) .....	..(1,070,053) .....	..(1,070,053) .....	..(184,883) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/27/2021 .....	05/27/2022 .....	.49 .....	4,326.91 .....	..(4,323) .....	..(5,626) .....	..(5,626) .....	..(1,303) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/27/2021 .....	05/27/2022 .....	.92 .....	4,326.91 .....	..(19,127) .....	..(22,967) .....	..(22,967) .....	..(3,841) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/27/2021 .....	05/27/2022 .....	.11 .....	4,358.41 .....	..(814) .....	..(1,039) .....	..(1,039) .....	..(225) .....								- .....	0001 .....
S&P500 OTC European Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/27/2021 .....	05/27/2022 .....	.14 .....	4,284.90 .....	..(1,524) .....	..(2,009) .....	..(2,009) .....	..(485) .....								- .....	0001 .....

E06.27

## STATEMENT AS OF SEPTEMBER 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 .....	05/27/2021 .....	05/27/2022 .....	26 .....	4,337.41 .....	(5,272) .....	(6,341) .....	(6,341) .....	(1,069) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	05/27/2021 .....	05/27/2022 .....	11 .....	4,358.41 .....	(2,061) .....	(2,486) .....	(2,486) .....	(425) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	39 .....	4,382.80 .....	(3,477) .....	(3,646) .....	(3,646) .....	(169) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	74 .....	4,414.72 .....	(13,860) .....	(15,651) .....	(15,651) .....	(1,791) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	172 .....	4,361.53 .....	(37,011) .....	(41,404) .....	(41,404) .....	(4,393) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	102 .....	4,372.17 .....	(9,656) .....	(10,208) .....	(10,208) .....	(552) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	166 .....	4,382.80 .....	(33,936) .....	(38,082) .....	(38,082) .....	(4,146) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/14/2021 .....	06/14/2022 .....	21 .....	4,340.25 .....	(2,296) .....	(2,479) .....	(2,479) .....	(183) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	1,638 .....	4,352.75 .....	(164,834) .....	(185,053) .....	(185,053) .....	(20,219) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	265 .....	4,310.29 .....	(63,788) .....	(72,090) .....	(72,090) .....	(8,303) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	404 .....	4,373.99 .....	(83,006) .....	(94,812) .....	(94,812) .....	(11,806) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	192 .....	4,363.37 .....	(18,383) .....	(20,570) .....	(20,570) .....	(2,188) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	201 .....	4,320.91 .....	(47,282) .....	(53,504) .....	(53,504) .....	(6,223) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	97 .....	4,320.91 .....	(11,193) .....	(12,760) .....	(12,760) .....	(1,567) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	47 .....	4,316.66 .....	(5,560) .....	(6,350) .....	(6,350) .....	(790) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	5 .....	4,333.65 .....	(1,179) .....	(1,337) .....	(1,337) .....	(158) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	3,151 .....	4,342.14 .....	(702,450) .....	(797,678) .....	(797,678) .....	(95,228) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	88 .....	4,395.22 .....	(17,129) .....	(19,621) .....	(19,621) .....	(2,492) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	1,066 .....	4,352.75 .....	(231,228) .....	(263,161) .....	(263,161) .....	(31,934) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	144 .....	4,376.11 .....	(29,450) .....	(33,605) .....	(33,605) .....	(4,154) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLD0EJDB5FWOLXP3B76 .....	06/15/2021 .....	06/15/2022 .....	175 .....	4,310.29 .....	(21,307) .....	(24,353) .....	(24,353) .....	(3,046) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Credit Suisse .....	1V8Y60CX6YMU20EL1146 .....	06/16/2021 .....	05/16/2022 .....	346 .....	4,298.60 .....	(74,679) .....	(90,656) .....	(90,656) .....	(15,977) .....									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) .....	(2,805) .....	(2,805) .....	(351) .....									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) .....	(6,734) .....	(6,734) .....	(762) .....									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) .....	(5,828) .....	(5,828) .....	(738) .....									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) .....	(952) .....	(952) .....	(122) .....									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) .....	(15,313) .....	(15,313) .....	(1,825) .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....																						

## STATEMENT AS OF SEPTEMBER 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 .....	PBLDOEJDB5FWOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	10 .....	4,494.59 .....	(963) .....	(602) .....	(602) .....	361 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	94 .....	4,538.34 .....	(18,581) .....	(15,403) .....	(15,403) .....	3,178 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	20 .....	4,483.66 .....	(2,068) .....	(1,318) .....	(1,318) .....	750 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/14/2021 .....	07/14/2022 .....	98 .....	4,505.53 .....	(20,966) .....	(17,538) .....	(17,538) .....	3,427 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	87 .....	4,501.73 .....	(18,631) .....	(15,871) .....	(15,871) .....	2,760 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	136 .....	4,490.83 .....	(30,184) .....	(25,607) .....	(25,607) .....	4,577 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	116 .....	4,479.93 .....	(11,943) .....	(8,040) .....	(8,040) .....	3,903 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	1,399 .....	4,469.03 .....	(151,524) .....	(103,573) .....	(103,573) .....	47,951 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	2,884 .....	4,458.13 .....	(689,865) .....	(590,472) .....	(590,472) .....	99,392 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	187 .....	4,425.43 .....	(24,393) .....	(17,560) .....	(17,560) .....	6,833 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	655 .....	4,425.43 .....	(168,816) .....	(145,617) .....	(145,617) .....	23,200 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	103 .....	4,438.51 .....	(25,830) .....	(22,217) .....	(22,217) .....	3,613 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	103 .....	4,436.33 .....	(12,875) .....	(9,158) .....	(9,158) .....	3,717 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	49 .....	4,431.97 .....	(6,263) .....	(4,478) .....	(4,478) .....	1,785 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	1,383 .....	4,469.03 .....	(322,364) .....	(275,166) .....	(275,166) .....	47,198 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	239 .....	4,436.33 .....	(59,998) .....	(51,627) .....	(51,627) .....	8,370 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Barclays .....	G5GSEF7VJP5170UK5573 .....	07/15/2021 .....	07/15/2022 .....	17 .....	4,451.59 .....	(4,153) .....	(3,581) .....	(3,581) .....	571 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	12 .....	4,577.52 .....	(984) .....	(486) .....	(486) .....	498 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	80 .....	4,566.51 .....	(16,660) .....	(12,458) .....	(12,458) .....	4,202 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	150 .....	4,533.50 .....	(33,953) .....	(25,765) .....	(25,765) .....	8,188 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	16 .....	4,533.50 .....	(1,676) .....	(906) .....	(906) .....	770 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	07/27/2021 .....	07/27/2022 .....	34 .....	4,544.51 .....	(7,430) .....	(5,617) .....	(5,617) .....	1,813 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	103 .....	4,613.21 .....	(21,984) .....	(14,685) .....	(14,685) .....	7,299 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	71 .....	4,579.70 .....	(16,495) .....	(11,186) .....	(11,186) .....	5,309 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	35 .....	4,646.72 .....	(2,635) .....	(992) .....	(992) .....	1,643 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	111 .....	4,624.38 .....	(23,163) .....	(15,374) .....	(15,374) .....	7,789 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB5FWOLXP3B76 .....	08/13/2021 .....	08/12/2022 .....	51 .....	4,635.55 .....	(10,442) .....	(6,889) .....	(6,889) .....	3,553 .....									0001 .....	
S&P500 OTC European																							
Call-Sell .....	Index/Annuity .....	N/A .....	Equity/Index .....	Wells Fargo .....	PBLDOEJDB																		

STATEMENT AS OF SEPTEMBER 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

E06.30

## STATEMENT AS OF SEPTEMBER 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-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	459 .....	4,592.72 .....	(117,249) .....	(76,813) .....	(76,813) .....	(76,813) .....	40,436 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	187 .....	4,536.71 .....	(27,972) .....	(14,655) .....	(14,655) .....	(14,655) .....	13,317 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	50 .....	4,572.55 .....	(13,231) .....	(8,756) .....	(8,756) .....	(8,756) .....	4,475 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	824 .....	4,547.91 .....	(231,732) .....	(155,293) .....	(155,293) .....	(155,293) .....	76,439 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	158 .....	4,538.95 .....	(45,440) .....	(30,581) .....	(30,581) .....	(30,581) .....	14,859 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	1,417 .....	4,570.31 .....	(186,055) .....	(93,719) .....	(93,719) .....	(93,719) .....	92,336 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	106 .....	4,626.32 .....	(25,128) .....	(16,149) .....	(16,149) .....	(16,149) .....	8,979 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	3,383 .....	4,559.11 .....	(929,308) .....	(619,602) .....	(619,602) .....	(619,602) .....	309,706 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Wells Fargo .....	PBLDOEJDB5FWIOLXP3B76 .....	09/15/2021 .....	09/15/2022 .....	787 .....	4,581.52 .....	(98,728) .....	(49,097) .....	(49,097) .....	(49,097) .....	49,631 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	167 .....	4,565.30 .....	(40,996) .....	(30,868) .....	(30,868) .....	(30,868) .....	10,128 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	15 .....	4,620.83 .....	(1,249) .....	(864) .....	(864) .....	(864) .....	385 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	86 .....	4,598.62 .....	(19,519) .....	(14,552) .....	(14,552) .....	(14,552) .....	4,967 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	56 .....	4,576.40 .....	(13,500) .....	(10,131) .....	(10,131) .....	(10,131) .....	3,369 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	12 .....	4,576.40 .....	(1,239) .....	(866) .....	(866) .....	(866) .....	373 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	7 .....	4,554.19 .....	(748) .....	(526) .....	(526) .....	(526) .....	223 .....	.....	.....	.....	.....	.....	.....	0001 .....	
S&P500 OTC European Call-Sell .....	Index/Annuity	N/A .....	Equity/Index	Barclays .....	G5GSEF7VJP5170UK5573 .....	09/27/2021 .....	09/27/2022 .....	47 .....	4,587.51 .....	(10,890) .....	(8,145) .....	(8,145) .....	(8,145) .....	2,745 .....	.....	.....	.....	.....	.....	.....	0001 .....	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants									(7,402,543) .....	(19,528,267) .....	0 .....	(45,612,657) .....	XXX .....	(45,612,657) .....	(16,171,146) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0709999999. Subtotal - Written Options - Hedging Other									(7,402,543) .....	(19,528,267) .....	0 .....	(45,612,657) .....	XXX .....	(45,612,657) .....	(16,171,146) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0779999999. Subtotal - Written Options - Replications									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0849999999. Subtotal - Written Options - Income Generation									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0919999999. Subtotal - Written Options - Other									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0929999999. Total Written Options - Call Options and Warrants									(7,402,543) .....	(19,528,267) .....	0 .....	(45,612,657) .....	XXX .....	(45,612,657) .....	(16,171,146) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0939999999. Total Written Options - Put Options									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0949999999. Total Written Options - Caps									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0959999999. Total Written Options - Floors									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0969999999. Total Written Options - Collars									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0979999999. Total Written Options - Other									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
0989999999. Total Written Options									(7,402,543) .....	(19,528,267) .....	0 .....	(45,612,657) .....	XXX .....	(45,612,657) .....	(16,171,146) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1169999999. Subtotal - Swaps - Hedging Other									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1229999999. Subtotal - Swaps - Replication									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1289999999. Subtotal - Swaps - Income Generation									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1349999999. Subtotal - Swaps - Other									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1359999999. Total Swaps - Interest Rate									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1369999999. Total Swaps - Credit Default									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1379999999. Total Swaps - Foreign Exchange									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1389999999. Total Swaps - Total Return									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....
1399999999. Total Swaps - Other									0 .....	0 .....	0 .....	0 .....	XXX .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	XXX .....

## STATEMENT AS OF SEPTEMBER 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)		
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									7,648,846	9,273,651	0	20,692,659	XXX	20,692,659	2,651,223	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other									128,060	112,296	0	434,492	XXX	434,492	145,378	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals									7,776,906	9,385,947	0	21,127,151	XXX	21,127,151	2,796,601	0	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 SEPTEMBER 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		434,492		434,492	434,492		434,492		0
Barclays ...	Y	N	0	0	33,950,208	(27,400,774)	6,549,434	33,950,208	(27,400,774)	6,549,434		0
Credit Suisse ...	Y	N	0	0	16,211,549	(12,206,388)	4,005,161	16,211,549	(12,206,388)	4,005,161		0
Goldman Sachs ...	Y	N	6,530,000	0	6,973,816	0	443,816	6,973,816	0	443,816		0
Morgan Stanley ...	Y	N	100,000	0	0	0	0	0	0	0		0
Wells Fargo ...	Y	N	1,970,000	0	7,808,712	(6,005,495)	0	7,808,712	(6,005,495)	0		0
JP Morgan ...	Y	Y	0	0	1,361,031	0	1,361,031	1,361,031	0	1,361,031		0
0299999999. Total NAIC 1 Designation			8,600,000	0	66,305,316	(45,612,657)	12,359,442	66,305,316	(45,612,657)	12,359,442		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			8,600,000	0	66,739,808	(45,612,657)	12,793,934	66,739,808	(45,612,657)	12,793,934		0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					66,739,808	(45,612,657)						

STATEMENT AS OF SEPTEMBER 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 .....	W22LR01P21HZNB6K528 ..	Cash.....	000000-00-0 .....	Cash .....	6,530,000	6,530,000	XXX..	V.....
Morgan Stanley .....	4PQJHN3JPFGNF3B6653 ..	Cash.....	000000-00-0 .....	Cash .....	100,000	100,000	XXX..	V.....
Wells Fargo .....	PBLDOEJDB5F10LXP3B76 ..	Cash.....	000000-00-0 .....	Cash .....	1,970,000	1,970,000	XXX..	V.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
0299999999 - Total				8,600,000	8,600,000		XXX	XXX

STATEMENT AS OF SEPTEMBER 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 .....	.....	.....	.....	19,855,192	19,855,192	.....10/01/2021 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				19,855,192	19,855,192	XXX
9999999 - Totals				19,855,192	19,855,192	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ .....3,744,340 Book/Adjusted Carrying Value \$ .....3,744,340
2. Average balance for the year Fair Value \$ .....40,423,860 Book/Adjusted Carrying Value \$ .....40,423,860
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ .....3,099,894 NAIC 2 \$ .....16,755,297 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		1,841,588	1,841,588	02/15/2028
690353-5A-1	DFC AGENCY DEBENTURES	.1.A		1,100,000	1,100,000	05/15/2024
690353-C9-6	DFC	.1.A		3,784,906	3,784,906	01/15/2030
690353-U8-8	DFC	.1.A		1,307,268	1,307,268	02/15/2028
90376P-AB-7	INT DEV FIN CORP	.1.A		2,621,970	2,621,970	04/20/2033
90376P-BA-8	INT DEV FIN CORP	.1.A		4,000,245	4,000,000	08/13/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,655,977	14,655,732	XXX
0599999. Total - U.S. Government Bonds				14,655,977	14,655,732	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H	.1.D FE		1,500,000	1,500,000	11/01/2024
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL	.1.F FE		1,000,000	1,000,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL	.1.F FE		.900,000	.900,000	05/01/2041
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT	.1.F FE		1,400,000	1,400,000	12/31/2023
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,800,000	4,800,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,800,000	4,800,000	XXX
00914A-AN-2	AIR LEASE CORP	.2.B FE		6,005,738	6,000,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE	.1.F FE		1,550,771	1,550,000	01/06/2022
15189W-AN-0	CENTERPOINT	.1.G FE		1,575,211	1,575,000	03/02/2023
185508-AH-1	CLECO POWER LLC	.2.A FE		1,650,116	1,650,000	06/15/2023
22550U-AA-9	CREDIT SUISSE NEW YORK	.1.E FE		2,703,240	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC	.2.A FE		700,207	700,000	11/26/2021
37045X-CP-9	GENERAL MOTORS FINL CO	.2.C FE		2,242,525	2,243,452	11/06/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND	.1.B FE		2,700,798	2,700,000	01/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL	.2.A FE		2,415,281	2,415,000	02/22/2023
68235P-AK-4	ONE GAS IN	.2.A FE		1,899,953	1,900,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL	.2.C FE		1,760,711	1,760,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON	.1.G FE		1,299,966	1,300,000	06/13/2022
89236T-HE-8	TOYOTA	.1.E FE		5,102,650	5,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				31,607,167	31,593,452	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				31,607,167	31,593,452	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				46,263,144	46,249,184	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				4,800,000	4,800,000	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				51,063,144	51,049,184	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AT&T INC CP	.1.A		6,996,245	.6,995,141	12/15/2021
000000-00-0	BAYLOR SCOTT & WHITE HLD CP	.1.A		5,798,535	5,798,362	12/14/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP	.1.A		6,498,220	6,494,717	11/04/2021
000000-00-0	DOMINION RESOURCES CP	.1.A		2,849,590	2,848,689	10/22/2021
000000-00-0	LLOYDS BANK CP	.1.A		3,999,670	3,998,888	10/25/2021
000000-00-0	LLOYDS BANK CORP MKTS/NY CP	.1.E		249,968	249,888	11/04/2021
000000-00-0	METLIFE SHORT TERM FUND CP	.1.A		6,796,925	6,796,713	01/11/2022
000000-00-0	NATWEST MARKETS PLC CP	.1.E		649,428	.649,664	02/01/2022
000000-00-0	NEW YORK ST POWER AUTH CP	.1.A		4,048,188	4,048,009	12/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				37,886,770	37,880,081	XXX
262006-20-8	CINWAY CP	.1.A		3,849,564	3,849,163	10/25/2021
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE	.1.A		50,736	50,736	
	SEMPRA ENERGY CP	.1.A		3,499,908	3,499,884	10/04/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				7,400,208	7,399,783	XXX
9999999 - Totals				96,350,122	96,329,048	XXX

General Interrogatories:

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

Fair Value \$ .....	26,382,739	Book/Adjusted Carrying Value \$ .....	26,358,493
Fair Value \$ .....	96,104,100	Book/Adjusted Carrying Value \$ .....	96,136,996

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				1,623,771	(2,355,382)	22,750	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				1,335,671	1,192,839	1,242,073	XXX
HUNTINGTON BANK	COLUMBUS, OH				1,354,791	1,354,787	1,354,783	XXX
JP MORGAN/CHASE	NEW YORK, NY				(20,140,733)	(17,661,262)	(15,985,770)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				5,034,060	5,034,698	5,035,337	XXX
US BANK	CINCINNATI, OH				3,765,845	3,491,537	3,119,811	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			337,609	334,041	332,356	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(6,688,986)	(8,608,742)	(4,878,660)	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	(6,688,986)	(8,608,742)	(4,878,660)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(6,688,986)	(8,608,742)	(4,878,660)	XXX

STATEMENT AS OF SEPTEMBER 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
.....   CNRWAY CP .....			07/30/2021 .....	.090 .....	10/25/2021 .....	3,849,163 .....	.606 .....	.0 .....
.....   SEMPRA ENERGY CP .....			09/27/2021 .....	.170 .....	10/04/2021 .....	3,499,884 .....	.66 .....	.0 .....
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,349,047	672	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,349,047	672	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						7,349,047	672	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						7,349,047	672	0
94975H-29-6 .....	WELLS FARGO ADVANTAGE MONEY MARKET .....	SD .....	07/01/2021 .....	.0,000 .....		.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 .....		07/01/2021 .....	.0,000 .....		14,407,043 .....	.0 .....	.28 .....
8699999. Subtotal - All Other Money Market Mutual Funds						14,407,043	0	.28 .....
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9999999 - Total Cash Equivalents						21,881,090	672	133