



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [ X ] Fraternal Benefit Societies [ ]

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

Chairman of the Board John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

President & CEO John Henry Bultema III

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio

County of Hamilton

SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John Henry Bultema III President & CEO

Donald Joseph Wuebbling Secretary and Counsel

Wade Matthew Fugate VP and Controller

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

a. Is this an original filing? Yes [ X ] No [ ]

b. If no,

1. State the amendment number.....

2. Date filed .....

3. Number of pages attached.....

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

ASSETS

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

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....4,498,361,762 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	4,498,361,762	4,477,874,776
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	293,371	301,671
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	559,095,524	530,339,436
4. Contract claims:		
4.1 Life .....	9,851,175	9,403,008
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ .....920,146 and coupons \$ ..... due and unpaid .....	920,146	1,294,759
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....	71,284,256	70,678,659
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	1,272,913	1,112,273
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....3,153,313 ceded .....	3,153,313	3,697,771
9.4 Interest Maintenance Reserve .....	9,105,987	8,172,190
10. Commissions to agents due or accrued-life and annuity contracts \$ .....248,048 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	248,048	355,404
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	324,470	821,418
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,064,432	3,047,088
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		980,317
15.2 Net deferred tax liability .....		
16. Unearned investment income .....		
17. Amounts withheld or retained by reporting entity as agent or trustee .....	39,317	431,436
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	5,624,768	5,549,074
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	1,102,580	1,042,633
22. Borrowed money \$ ..... and interest thereon \$ ..... .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	62,456,088	92,189,701
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	7,388,522	2,347,199
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	9,455,932	53,998,402
24.09 Payable for securities .....	1,008,260	1,635,434
24.10 Payable for securities lending .....	80,082,423	95,605,291
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	53,525,212	77,751,430
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	5,376,658,499	5,438,629,370
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	5,376,658,499	5,438,629,370
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....		0
33. Gross paid in and contributed surplus .....	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	130,462,667	146,290,819
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....		
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....	340,535,335	356,363,487
38. Totals of Lines 29, 30 and 37 .....	343,035,335	358,863,487
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,719,693,834	5,797,492,857
<b>DETAILS OF WRITE-INS</b>		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property .....	44,981,444	60,469,475
2502. Payable for collateral on Derivatives .....	7,330,000	15,680,000
2503. Outstanding disbursement - death .....	762,360	1,176,360
2598. Summary of remaining write-ins for Line 25 from overflow page .....	451,408	425,595
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	53,525,212	77,751,430
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	134,314,663	138,632,305	575,406,902
2. Considerations for supplementary contracts with life contingencies .....		184,636	3,198,728
3. Net investment income .....	53,697,160	56,014,104	222,845,622
4. Amortization of Interest Maintenance Reserve (IMR) .....	215,766	136,672	272,065
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....	11,118	37,220	62,776
7. Reserve adjustments on reinsurance ceded .....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....			
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	541,430	542,609	1,050,811
9. Totals (Lines 1 to 8.3) .....	188,780,137	195,547,546	802,836,904
10. Death benefits .....	7,385,118	6,188,791	32,259,421
11. Matured endowments (excluding guaranteed annual pure endowments) .....	24,253	8,710	124,810
12. Annuity benefits .....	11,373,692	7,655,188	35,381,098
13. Disability benefits and benefits under accident and health contracts .....	320,207	345,218	1,601,853
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	91,740,372	115,811,292	375,849,198
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	3,517,567	3,787,161	11,405,476
18. Payments on supplementary contracts with life contingencies .....	643,028	576,151	2,410,964
19. Increase in aggregate reserves for life and accident and health contracts .....	20,478,686	16,576,018	155,871,425
20. Totals (Lines 10 to 19) .....	135,482,923	150,948,529	614,904,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	14,634,397	14,086,986	61,481,257
22. Commissions and expense allowances on reinsurance assumed .....	0	228	1,033
23. General insurance expenses and fraternal expenses .....	11,096,383	9,677,429	43,303,695
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	1,938,901	2,392,266	9,005,547
25. Increase in loading on deferred and uncollected premiums .....	342,255	(110,554)	2,942,099
26. Net transfers to or (from) Separate Accounts net of reinsurance .....			
27. Aggregate write-ins for deductions .....	757,550	786,476	3,223,635
28. Totals (Lines 20 to 27) .....	164,252,409	177,781,360	734,861,511
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	24,527,728	17,766,186	67,975,393
30. Dividends to policyholders and refunds to members .....	16,614,686	15,243,402	69,142,534
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	7,913,042	2,522,784	(1,167,141)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(3,143,407)	(951,220)	(4,391,370)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....	11,056,449	3,474,004	3,224,229
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(2,478,917) (excluding taxes of \$ .....305,580	4,683,833	(2,425,123)	(2,707,041)
35. Net income (Line 33 plus Line 34) .....	15,740,282	1,048,881	517,188
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	358,863,487	334,385,295	334,385,295
37. Net income (Line 35) .....	15,740,282	1,048,881	517,188
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(9,348,269)	(50,064,893)	17,737,624	38,784,193
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	(214,504)	2,095,045	10,721,999
41. Change in nonadmitted assets .....	(11,022,650)	(1,183,372)	(3,776,156)
42. Change in liability for reinsurance in unauthorized and certified companies .....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			
44. Change in asset valuation reserve .....	29,733,613	(10,651,784)	(27,781,087)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....			
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....			9,164,070
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....	0	0	
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			
53. Aggregate write-ins for gains and losses in surplus .....	0	0	(3,152,015)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(15,828,152)	9,046,394	24,478,192
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	343,035,335	343,431,689	358,863,487
DETAILS OF WRITE-INS			
08.301. Pension administration fees .....	538,328	540,262	1,041,381
08.302. Miscellaneous income .....	3,102	2,347	9,430
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	541,430	542,609	1,050,811
2701. Benefits for employees and agents not included elsewhere .....	416,453	378,391	1,451,914
2702. Securities lending interest expense .....	341,097	356,817	1,469,898
2703. Miscellaneous expense .....			301,823
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	51,268	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	757,550	786,476	3,223,635
5301. Ordinary life reserve correction .....			(3,152,015)
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	0	0	(3,152,015)



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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	135,470,564	142,705,103	576,250,953
2. Net investment income .....	54,868,341	56,627,390	236,650,311
3. Miscellaneous income .....	543,252	567,097	1,198,989
4. Total (Lines 1 to 3) .....	190,882,157	199,899,590	814,100,253
5. Benefit and loss related payments .....	113,593,868	133,915,828	462,466,594
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	30,006,445	27,538,673	117,054,098
8. Dividends paid to policyholders .....	16,383,702	15,102,232	63,580,200
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 1,230,689 tax on capital gains (losses) .....	980,317	(7,425,551)	(8,607,274)
10. Total (Lines 5 through 9) .....	160,964,332	169,131,182	634,493,618
11. Net cash from operations (Line 4 minus Line 10) .....	29,917,825	30,768,408	179,606,635
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	198,653,853	120,565,305	555,744,283
12.2 Stocks .....	2,513,856	2,028,455	21,559,936
12.3 Mortgage loans .....	5,268,561	24,552,868	45,353,011
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	2,933,983	3,159,524	49,899,375
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	837	6,692	20,630
12.7 Miscellaneous proceeds .....	0	4,111,170	1,021,348
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	209,371,090	154,424,014	673,598,583
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	211,073,472	122,393,538	592,415,086
13.2 Stocks .....	4,626,432	13,086,292	43,976,839
13.3 Mortgage loans .....	34,500,000	31,976,486	83,696,588
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	28,321,017	16,917,073	133,213,304
13.6 Miscellaneous applications .....	19,868,090	31,509,383	22,767,612
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	298,389,011	215,882,772	876,069,429
14. Net increase (or decrease) in contract loans and premium notes .....	12,361,326	8,989,772	38,337,158
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(101,379,247)	(70,448,530)	(240,808,004)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	28,756,088	4,476,795	32,774,884
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(12,276,580)	6,220,141	51,594,013
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	16,479,508	10,696,936	84,368,897
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(54,981,914)	(28,983,186)	23,167,528
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	85,090,749	61,923,221	61,923,221
19.2 End of period (Line 18 plus Line 19.1) .....	30,108,835	32,940,035	85,090,749

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....	115,959,956	111,066,834	456,976,342
3. Ordinary individual annuities .....	24,960,059	32,072,453	131,460,371
4. Credit life (group and individual) .....			0
5. Group life insurance .....	8,676	9,619	37,986
6. Group annuities .....	4,559,375	9,254,700	25,923,035
7. A & H - group .....	53,924	53,043	178,563
8. A & H - credit (group and individual) .....			0
9. A & H - other .....	20,426	26,286	102,098
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	145,562,416	152,482,935	614,678,395
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	145,562,416	152,482,935	614,678,395
14. Deposit-type contracts .....	668,941,848	706,930,383	2,250,949,912
15. Total (Lines 13 and 14)	814,504,264	859,413,318	2,865,628,307
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	15,740,282	517,188
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	15,740,282	517,188
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	343,035,335	358,863,487
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	343,035,335	358,863,487

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

- (2) The Company has not reacquired any SVO Identified Bonds during the reporting period.
- (6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2020.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.
- B. Debt Restructuring. None.
- C. Reverse Mortgages. None.
- D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

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

- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2020, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2020, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2020:
- a. The aggregate amount of unrealized losses:
- |                        |            |
|------------------------|------------|
| 1. Less than 12 Months | 34,598,086 |
| 2. 12 Months or Longer | 2,383,135  |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |             |
|------------------------|-------------|
| 1. Less than 12 Months | 432,791,692 |
| 2. 12 Months or Longer | 31,943,694  |
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
- b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$79.1 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	18,834,449	—	18,834,449

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(9,455,931)	—	(9,455,931)

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

O. 5\* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	8,789,526	8,789,526	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	10,805,574	10,805,574	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	19,595,100	19,595,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	550,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	8,789,526	8,789,526	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,799,574	9,799,574	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	18,589,100	18,589,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	610,000,000	XXX	XXX
11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)			
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)			

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	8,789,526	8,789,526	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)  
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	698,767,811	664,230,062	496,681,661
2. Current Year General Account Total Collateral Pledged	698,767,811	664,230,062	496,681,661
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	665,325,620	633,099,811	468,722,432

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)  
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)  
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)  
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	729,128,574	681,155,513	517,288,758
2. Current Year General Account Maximum Collateral Pledged	729,128,574	681,155,513	517,288,758
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	665,325,620	633,099,811	468,722,432

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	496,681,661	496,681,661	—	491,518,578
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	496,681,661	496,681,661	—	491,518,578
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	468,722,432	468,722,432	—	462,732,955
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	468,722,432	468,722,432	—	462,732,955

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2020

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Exchange traded funds	8,609,648	—	—	—	8,609,648
Bonds: Affiliates	—	10,664,295	—	—	10,664,295
Common stock: Unaffiliated	64,569,654	—	—	9,300,000	73,869,654
Derivative assets: Options, purchased	—	—	18,656,778	—	18,656,778
Derivative assets: Stock warrants	—	177,668	—	—	177,668
Total assets at fair value	73,179,302	10,841,963	18,656,778	9,300,000	111,978,043

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(9,455,932)	—	(9,455,932)
Total liabilities at fair value	—	—	(9,455,932)	—	(9,455,932)

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

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

Quarter Ended at 03/31/2020

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2020
a. Assets										
Derivative assets: Options, purchased	78,225,882	—	—	(5,100,315)	(61,179,376)	11,514,731	—	—	(4,804,144)	18,656,778
Total Assets	78,225,882	—	—	(5,100,315)	(61,179,376)	11,514,731	—	—	(4,804,144)	18,656,778

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2020
b. Liabilities										
Derivative liabilities: Options, written	(53,998,404)	—	—	6,383,681	46,254,941	—	(8,096,150)	—	—	(9,455,932)
Total liabilities	(53,998,404)	—	—	6,383,681	46,254,941	—	(8,096,150)	—	—	(9,455,932)

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

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

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

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

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

B. Not applicable.

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

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

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

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



*Debt Securities, Surplus Notes, and Equity Securities*

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

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

*Mortgage Loans*

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

*Cash, Cash Equivalents and Short-Term Investments*

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

*Securities Lending Reinvested Collateral Assets*

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

*Derivative Instruments*

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

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

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

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

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

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

*Cash Collateral Payable*

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

*Securities Lending Liability*

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$15.00. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.
22. Events Subsequent. The Company is exposed to potential risk associated with the recent outbreak of a new strain of coronavirus (“COVID-19”) and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation is actively evolving. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to attempt to mitigate the risks posed to business operations by disruptive incidents such as these.
23. Reinsurance. No Change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

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

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

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

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

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-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

- 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.

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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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

If yes, attach an explanation.

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

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?  
Ohio Department of Insurance

6.5

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

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

6.6

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

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

7.1

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

Yes [ ] No [ X ]

7.2

If yes, give full information:

8.1

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

Yes [ ] No [ X ]

8.2

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

8.3

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

Yes [ ] No [ X ]

8.4

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

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ ] No [ X ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....166,386,948
13.

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

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....18,860,377                                | \$ .....10,664,295                                 |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....535,765                                   | \$ .....561,754                                    |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....89,595,817                                | \$ .....77,784,852                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....108,991,959                               | \$ .....89,010,901                                 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

Yes [ X ] No [ ] N/A [ ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....79,093,926
- 16.2

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

\$ .....79,833,372
- 16.3

Total payable for securities lending reported on the liability page. ....

\$ .....80,082,423

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

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ X ] No [ ]

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

571,227,078

1.14

Total Mortgages in Good Standing

\$

571,227,078

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,872,435

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

581,099,513

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[ X ]

No

[ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount



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

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

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

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....	50	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	7		

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)	70939	13-2611847
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	46.730	Western & Southern Mutual Holding Co	.N	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group .....	.00000	52-2206044				Fort Washington Capital Partners, LLC .....	.OH	NIA.....	Fort Washington Investment Advisors, Inc. ....	Ownership.....	100.000	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP .....	.OH	NIA.....	Western & Southern Financial Group, Inc. . .	Ownership.....	99.990	Western & Southern Mutual Holding Co ...	...N.....	
							Fort Washington Global Alpha Domestic Fund LP .....								
.0836	Western-Southern Group .....	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP .....	.OH	NIA.....	LP .....	Ownership.....	99.470	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1702203				Fort Washington High Yield Invt LLC .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	2.530	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1702203				Fort Washington High Yield Invt LLC .....	.OH	NIA.....	Western-Southern Life Assurance Co .....	Ownership.....	36.710	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1702203				Fort Washington High Yield Invt LLC .....	.OH	NIA.....	Columbus Life Insurance Co .....	Ownership.....	28.580	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1702203				Fort Washington High Yield Invt LLC .....	.OH	NIA.....	Integrity Life Insurance Co .....	Ownership.....	5.430	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1702203				Fort Washington High Yield Invt LLC .....	.OH	NIA.....	National Integrity Life Insurance Co .....	Ownership.....	5.430	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	27-0116330				Fort Washington High Yield Invt LLC II .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	26.180	Western & Southern Mutual Holding Co ...	...N.....	
							Western & Southern Investment Holdings LLC .....								
.0836	Western-Southern Group .....	.00000	31-1301863				Fort Washington Investment Advisors, Inc. ....	.OH	NIA.....		Ownership.....	100.000	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	52-2206041				Fort Washington PE Invest II LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	52-2206041				Fort Washington PE Invest II LP .....	.OH	NIA.....	Fort Washington Capital Partners, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1727947				Fort Washington PE Invest III LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	31-1727947				Fort Washington PE Invest III LP .....	.OH	NIA.....	Fort Washington Capital Partners, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	16-1648796				Fort Washington PE Invest IV LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	38.320	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	16-1648796				Fort Washington PE Invest IV LP .....	.OH	NIA.....	Fort Washington Capital Partners, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	81-1710716				Fort Washington PE Invest IX .....	.OH	NIA.....	FIWPEI IX GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	81-1710716				Fort Washington PE Invest IX .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	9.180	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	81-1722824				Fort Washington PE Invest IX-B .....	.OH	NIA.....	FIWPEI IX GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	81-1722824				Fort Washington PE Invest IX-B .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	81-1997777				Fort Washington PE Invest IX-K .....	.OH	NIA.....	FIWPEI IX GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-4568842				Fort Washington PE Invest V LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	45.790	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-4568842				Fort Washington PE Invest V LP .....	.OH	NIA.....	FIWPEI V GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-1073680				Fort Washington PE Invest VI LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	35.470	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-1073680				Fort Washington PE Invest VI LP .....	.OH	NIA.....	FIWPEI VI GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	27-1321348				Fort Washington PE Invest VII LP .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	30.990	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	27-1321348				Fort Washington PE Invest VII LP .....	.OH	NIA.....	FIWPEI VII GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	35-2485044				Fort Washington PE Invest VIII .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	4.150	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	35-2485044				Fort Washington PE Invest VIII .....	.OH	NIA.....	FIWPEI VIII GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	32-0418436				Fort Washington PE Invest VIII-B .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	32-0418436				Fort Washington PE Invest VIII-B .....	.OH	NIA.....	FIWPEI VIII GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	83-1005851				Fort Washington PE Invest X .....	.OH	NIA.....	FIWPEI X GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	83-1023433				Fort Washington PE Invest X-B .....	.OH	NIA.....	FIWPEI X GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	83-1023433				Fort Washington PE Invest X-B .....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	83-1036934				Fort Washington PE Invest X-S .....	.OH	NIA.....	FIWPEI X GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-5398098				Fort Washington PE Investors V-B, L.P. ....	.OH	NIA.....	Fort Washington PE Invest V LP .....	Ownership.....	87.620	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-5398098				Fort Washington PE Investors V-B, L.P. ....	.OH	NIA.....	FIWPEI V GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P. ....	.OH	NIA.....	Fort Washington PE Invest V LP .....	Ownership.....	89.590	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P. ....	.OH	NIA.....	FIWPEI V GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P. ....	.OH	NIA.....	Fort Washington PE Invest VI LP .....	Ownership.....	9.840	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P. ....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	15.170	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P. ....	.OH	NIA.....	Fort Washington PE Invest V LP .....	Ownership.....	6.700	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P. ....	.OH	NIA.....	Fort Washington PE Invest VII LP .....	Ownership.....	5.410	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P. ....	.OH	NIA.....	FIWPEO II GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P. ....	.OH	NIA.....	Fort Washington PE Invest VII LP .....	Ownership.....	3.750	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P. ....	.OH	NIA.....	Fort Washington PE Invest VIII LP .....	Ownership.....	3.180	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P. ....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	6.390	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P. ....	.OH	NIA.....	FIWPEO III GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P. ....	.OH	NIA.....	The Western & Southern Life Insurance Co .....	Ownership.....	99.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P. ....	.OH	NIA.....	FIWPEO III GP, LLC .....	Ownership.....	0.500	Western & Southern Mutual Holding Co ...	...N.....	
.0836	Western-Southern Group .....	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC .....	.CO	NIA.....	WS Real Estate Holdings LLC .....	Ownership.....	98.000	Western & Southern Mutual Holding Co ...	...N.....	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Praire Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Insurance Profilment Solutions, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	.DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation



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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

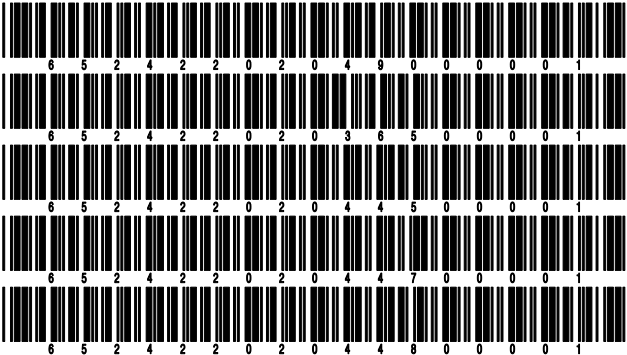
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



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

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504.   Uncashed drafts and checks that are pending escheatment to the state .....	451,408	425,595
2597.   Summary of remaining write-ins for Line 25 from overflow page	451,408	425,595

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.   Modified coinsurance change in mean reserve adjustment .....		51,268	0
2797.   Summary of remaining write-ins for Line 27 from overflow page	0	51,268	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	551,868,062	513,524,485
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	34,500,000	67,500,000
2.2 Additional investment made after acquisition .....		16,196,588
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	5,268,561	45,353,011
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	581,099,501	551,868,062
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	581,099,501	551,868,062
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14) .....	581,099,501	551,868,062

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	380,369,894	319,604,704
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	(860,000)	61,500,000
2.2 Additional investment made after acquisition .....	13,692,986	47,237,666
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....	3,162	14,118
5. Unrealized valuation increase (decrease) .....	(15,695,679)	2,032,703
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	2,933,983	49,899,375
8. Deduct amortization of premium and depreciation .....	29,410	119,921
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	374,546,970	380,369,894
12. Deduct total nonadmitted amounts .....		0
13. Statement value at end of current period (Line 11 minus Line 12) .....	374,546,970	380,369,894

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,915,915,688	3,844,744,922
2. Cost of bonds and stocks acquired .....	215,699,904	636,391,925
3. Accrual of discount .....	1,525,780	2,640,627
4. Unrealized valuation increase (decrease) .....	(32,467,688)	15,483,971
5. Total gain (loss) on disposals .....	2,375,857	1,252,545
6. Deduct consideration for bonds and stocks disposed of .....	201,875,067	579,585,414
7. Deduct amortization of premium .....	2,429,183	5,998,315
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	1,295,768
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	707,358	2,281,195
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	3,899,452,649	3,915,915,688
12. Deduct total nonadmitted amounts .....	561,755	535,766
13. Statement value at end of current period (Line 11 minus Line 12) .....	3,898,890,894	3,915,379,922

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

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

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

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

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

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,176,533	0
2. Cost of short-term investments acquired .....	25,366,019	4,375,306
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	3,176,533	1,198,773
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	25,366,019	3,176,533
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,366,019	3,176,533

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.25	SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	9,378,514
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2) .....	9,378,514
4.	Part D, Section 1, Column 5 .....	18,834,446
5.	Part D, Section 1, Column 6 .....	(9,455,932)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	0
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	9,378,514
8.	Part B, Section 1, Column 13 .....	
9.	Total (Line 7 plus Line 8) .....	9,378,514
10.	Part D, Section 1, Column 8 .....	18,834,446
11.	Part D, Section 1, Column 9 .....	(9,455,932)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	0
14.	Part B, Section 1, Column 20 .....	
15.	Part D, Section 1, Column 11 .....	0
16.	Total (Line 13 plus Line 14 minus Line 15) .....	0



SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	84,630,401	63,370,387
2. Cost of cash equivalents acquired .....	988,126,150	2,758,614,112
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	837	20,630
6. Deduct consideration received on disposals .....	1,057,259,772	2,737,374,728
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	15,497,616	84,630,401
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,497,616	84,630,401

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

## SCHEDULE B - PART 2

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

[illegible]

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0613	Middletown	OH		12/06/2006	03/19/2020	194,020	0	0	0	0	0	0	172,118	172,118	0	0	0
LL-0714	Vandalia	OH		02/14/2008	03/13/2020	632,509	0	0	0	0	0	0	588,239	588,239	0	0	0
0199999. Mortgages closed by repayment						826,529	0	0	0	0	0	0	760,357	760,357	0	0	0
LL-0206	Grandville	MI		11/26/2002		273,731	0	0	0	0	0	0	0	20,613	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		640,994	0	0	0	0	0	0	0	64,325	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,774,519	0	0	0	0	0	0	0	73,425	0	0	0
LL-0503	West Chester	OH		04/12/2005		487,804	0	0	0	0	0	0	0	19,362	0	0	0
LL-0507	Long Beach	CA		08/31/2005		188,027	0	0	0	0	0	0	0	61,802	0	0	0
LL-0509	Round Rock	TX		11/09/2005		609,370	0	0	0	0	0	0	0	21,522	0	0	0
LL-0510	Round Rock	TX		10/11/2005		52,788	0	0	0	0	0	0	0	14,130	0	0	0
LL-0515	St. Paul	MN		07/17/2006		368,521	0	0	0	0	0	0	0	52,962	0	0	0
LL-0517	Nashville	TN		06/26/2006		416,483	0	0	0	0	0	0	0	10,770	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,301,641	0	0	0	0	0	0	0	40,380	0	0	0
LL-0608	Sun City	FL		09/22/2006		458,049	0	0	0	0	0	0	0	11,311	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,337,971	0	0	0	0	0	0	0	21,441	0	0	0
LL-0613	Middletown	OH		12/06/2006		194,020	0	0	0	0	0	0	0	21,902	0	0	0
LL-0618	Golden	CO		02/14/2007		1,423,252	0	0	0	0	0	0	0	19,440	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,924,280	0	0	0	0	0	0	0	25,416	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,533,433	0	0	0	0	0	0	0	29,694	0	0	0
LL-0710	Concord	NC		03/12/2008		1,032,287	0	0	0	0	0	0	0	69,901	0	0	0
LL-0714	Vandalia	OH		02/14/2008		632,509	0	0	0	0	0	0	0	44,270	0	0	0
LL-0715	Colfax	NC		06/19/2008		1,215,440	0	0	0	0	0	0	0	76,364	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		573,636	0	0	0	0	0	0	0	60,920	0	0	0

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0805	Nicholasville	KY		06/25/2008		611,131	0	0	0	0	0	0	0	12,397	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,236,638	0	0	0	0	0	0	0	27,389	0	0	0
LL-0807	Springfield	IL		11/25/2008		2,993,618	0	0	0	0	0	0	0	32,569	0	0	0
LL-0812	Gastonia	NC		11/17/2008		304,783	0	0	0	0	0	0	0	6,271	0	0	0
LL-0902	Beckley	WV		03/08/2010		744,051	0	0	0	0	0	0	0	9,224	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,813,795	0	0	0	0	0	0	0	34,945	0	0	0
LL-0905	Memphis	TN		07/29/2009		854,834	0	0	0	0	0	0	0	38,854	0	0	0
LL-0907	Orlando	FL		09/03/2009		379,460	0	0	0	0	0	0	0	12,369	0	0	0
LL-0908	Houston	TX		10/01/2009		2,287,846	0	0	0	0	0	0	0	38,108	0	0	0
LL-0909	Leesburg	FL		12/10/2009		693,060	0	0	0	0	0	0	0	20,738	0	0	0
LL-0910	Minneola	FL		12/10/2009		652,292	0	0	0	0	0	0	0	19,518	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,201,386	0	0	0	0	0	0	0	39,160	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,648,768	0	0	0	0	0	0	0	15,082	0	0	0
LL-1002	Ashland	KY		06/30/2010		809,492	0	0	0	0	0	0	0	30,220	0	0	0
LL-1003	Independence	MO		08/12/2010		2,509,307	0	0	0	0	0	0	0	91,423	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,119,259	0	0	0	0	0	0	0	38,699	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,049,041	0	0	0	0	0	0	0	24,690	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		1,844,274	0	0	0	0	0	0	0	59,771	0	0	0
LL-1202	Lansing	MI		04/19/2012		1,503,665	0	0	0	0	0	0	0	147,278	0	0	0
LL-1206	Orlando	FL		09/27/2012		7,321,919	0	0	0	0	0	0	0	100,329	0	0	0
LL-1301	Sandy	UT		05/30/2013		16,222,258	0	0	0	0	0	0	0	107,582	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		2,940,984	0	0	0	0	0	0	0	23,993	0	0	0
LL-1402	Union City	CA		08/25/2014		39,140,613	0	0	0	0	0	0	0	433,719	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,011,814	0	0	0	0	0	0	0	17,307	0	0	0
LL-1502	Bolingbrook	IL		06/30/2015		17,533,222	0	0	0	0	0	0	0	108,685	0	0	0
LL-1503	Myrtle Beach	SC		07/27/2015		9,920,815	0	0	0	0	0	0	0	48,380	0	0	0
LL-1504	Round Rock	TX		08/07/2015		11,025,053	0	0	0	0	0	0	0	204,818	0	0	0
LL-1505	American Canyon	CA		09/10/2015		19,757,430	0	0	0	0	0	0	0	145,597	0	0	0
LL-1506	Columbus	OH		09/23/2015		12,422,863	0	0	0	0	0	0	0	137,013	0	0	0
LL-1601	Watsonville	CA		01/04/2016		25,483,271	0	0	0	0	0	0	0	478,297	0	0	0
LL-1602	Clarksville	TN		07/01/2016		18,386,802	0	0	0	0	0	0	0	88,923	0	0	0
LL-1604	Lafayette	IN		12/22/2016		13,538,651	0	0	0	0	0	0	0	62,989	0	0	0
LL-1701	West Chester	OH		01/30/2017		8,627,388	0	0	0	0	0	0	0	82,647	0	0	0
LL-1702	Kissimmee	FL		03/02/2017		31,841,265	0	0	0	0	0	0	0	184,412	0	0	0
LL-1703	Columbus	OH		06/13/2017		40,500,000	0	0	0	0	0	0	0	157,716	0	0	0
LL-1704	Bolingbrook	IL		07/20/2017		9,341,956	0	0	0	0	0	0	0	53,469	0	0	0
LL-1705	Port Wentworth	GA		12/07/2017		33,233,175	0	0	0	0	0	0	0	174,137	0	0	0
LL-1706	Plain City	OH		06/21/2018		16,495,452	0	0	0	0	0	0	0	141,044	0	0	0
LL-1901	Findlay	OH		01/30/2019		23,902,753	0	0	0	0	0	0	0	184,219	0	0	0
LL-8161	Cotuit	MA		07/10/2001		84,570	0	0	0	0	0	0	0	12,611	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		2,740,369	0	0	0	0	0	0	0	101,661	0	0	0
0299999. Mortgages with partial repayments						418,168,078	0	0	0	0	0	0	0	4,508,203	0	0	0
0599999 - Totals						418,994,607	0	0	0	0	0	0	760,357	5,268,560	0	0	0

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1  CUSIP Identification	2  Name or Description	Location		5  Name of Vendor or General Partner	6  NAIC Designation and Admini- strative Symbo	7  Date Originally Acquired	8  Type and Strategy	9  Actual Cost at Time of Acquisition	10  Additional Investment Made After Acquisition	11  Amount of Encumbrances	12  Commitment for Additional Investment	13  Percentage of Ownership
		3  City	4  State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	IFE	10/24/2016			117,455		957,888	1.560
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	IFE	12/03/2018			101,282		168,820	9.000
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	218,737	0	1,126,708	XXX
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	1		2,409,547		12,192,813	3.520
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017	1		1,167,983		3,173,494	1.160
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018	1		657,760		670,747	12.500
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018	1		4,038,959		10,286,475	4.390
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016	1		200,000		475,000	0.500
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019	1		5,000,000		38,750,000	0.000
1999999. Joint	Venture Interests - Common Stock - Unaffiliated							0	13,474,249	0	65,548,529	XXX
000000-00-0	R4 Housing Partners VIII, LP	New York	NY	R4 Capital Partners		08/08/2017		(860,000)				12.700
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								(860,000)	0	0	0	XXX
4899999. Total - Unaffiliated								(860,000)	13,692,986	0	66,675,237	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								(860,000)	13,692,986	0	66,675,237	XXX

SCHEDULE BA - PART 3

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

1  CUSIP Identification	2  Name or Description	Location		5  Name of Purchaser or Nature of Disposal	6  Date Originally Acquired	7  Disposal Date	8  Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15  Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16  Consid- eration	17  Foreign Exchange Gain (Loss) on Disposal	18  Realized Gain (Loss) on Disposal	19  Total Gain (Loss) on Disposal	20  Invest- ment Income
		3  City	4  State					9  Unrealized Valuation Increase (De- crease)	10  Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11  Current Year's Other Than Temporary Impair- ment Recog- nized	12  Capital- ized Deferred Interest and Other	13  Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14  Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	01/17/2020	425,949					0	425,949	425,949			0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018	02/04/2020	114,131					0	114,131	114,131			0	0
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						540,080	0	0	0	0	0	0	540,080	540,080	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/24/2020	147,567					0	147,567	147,567			0	0
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP								0					0	0
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	02/27/2020	84,916					0	245,500	245,500			0	0
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/06/2020	385,367					0	385,367	385,367			0	0
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	01/06/2020	273,757					0	273,757	273,757			0	0
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	01/22/2020	838,986					0	838,986	838,986			0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	01/27/2020	92,805					0	92,805	92,805			0	0
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	01/27/2020	225,033					0	225,033	225,033			0	0
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11								0					0	0
1999999. Joint	Venture Interests - Common Stock - Unaffiliated				04/01/2018	01/28/2020	99,972					0	99,972	99,972			0	0
4899999. Total - Unaffiliated							2,393,903	0	0	0	0	0	2,393,903	2,393,903	0	0	0	0
4999999. Total - Affiliated							2,933,983	0	0	0	0	0	2,933,983	2,933,983	0	0	0	0
5099999 - Totals							0	0	0	0	0	0	0	0	0	0	0	0
							2,933,983	0	0	0	0	0	2,933,983	2,933,983	0	0	0	0

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		.03/01/2020	Interest Capitalization		.521	.521	.0	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.03/01/2020	Interest Capitalization		.3,253	.3,253	.0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.03/01/2020	Interest Capitalization		.52,972	.52,972	.0	1
38378N-LV-3	GNR 2013-191 Z 4.084% 11/16/53		.03/01/2020	Interest Capitalization		.39,987	.39,987	.0	1
38378N-YB-3	GNR 2014-24 KZ 3.985% 01/16/54		.03/01/2020	Interest Capitalization		.35,323	.35,323	.0	1
690353-ZZ-3	OPIC 1.543% 09/15/20		.03/16/2020	WELLS FARGO		.4,400,000	.4,400,000	.132	1
90376P-AA-9	INT DEVELOPMENT FIN CORP AGENCY DEBENTURES 0.000% 10/15/40		.01/14/2020	BANK of AMERICA SEC		.1,200,000	.1,200,000	.0	1
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTURES 1.900% 04/20/35		.01/13/2020	STIFEL NICHOLAS		.2,700,000	.2,700,000	.0	1
0599999. Subtotal - Bonds - U.S. Governments						8,432,056	8,432,056	132	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2020	Interest Capitalization		.32,349	.32,349	.0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2020	Interest Capitalization		.54,114	.54,114	.0	1
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.03/01/2020	Interest Capitalization		.55,990	.55,990	.0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.03/01/2020	Interest Capitalization		.11,091	.11,091	.0	1
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		.01/08/2020	BARCLAYS		.1,950,000	.1,950,000	.776	1FE
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.000% 11/01/24		.01/07/2020	BARCLAYS		.1,500,000	.1,500,000	.0	1FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 1.070% 01/16/25		.02/03/2020	BARCLAYS		.700,000	.700,000	.0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,303,544	4,303,544	776	XXX
THL1V0-00-0	THL Credit 5.000% 12/03/24		.03/31/2020	PRIVATE PLACEMENT		.1,924,347	.1,924,347	.0	5G1
PINEBR-ID-G	PINEBRIDGE 6.000% 12/31/31		.03/06/2020	PRIVATE PLACEMENT		.4,065,217	.4,065,217	.0	5G1
010392-FL-7	ALABAMA POWER CO 4.150% 08/15/44		.02/26/2020	SUSQUEHANNA		.4,002,683	.3,355,000	.5,028	1FE
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		.02/26/2020	SUSQUEHANNA		.3,718,200	.3,000,000	.15,408	1FE
013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30		.01/22/2020	BANK of AMERICA SEC		.450,000	.450,000	.0	4FE
025537-AP-6	AMERICAN ELECTRIC POWER 3.250% 03/01/50		.03/03/2020	J P MORGAN SEC FIXED INC		.998,290	.1,000,000	.0	2FE
02665W-BS-9	AMERICAN HONDA FINANCE 2.097% 07/20/20		.03/27/2020	TD SECURITIES		.2,476,700	.2,500,000	.10,155	1FE
067316-AH-2	BARCARDI 5.300% 05/15/48		.01/09/2020	WIZUHO SECURITIES USA INC		.1,182,450	.1,000,000	.8,539	2FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.02/25/2020	Various		.2,464,906	.2,500,000	.39,186	4FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		.02/10/2020	BANK of AMERICA SEC		.228,000	.228,000	.0	4FE
12508H-AG-9	CCRC AFFORDABLE MULTIFAMILY 2017-0005 B 5.717% 06/25/34		.01/10/2020	W-S FINL 940000000 GEN		.4,564,599	.4,250,000	.6,084	1FM
12662P-AD-0	CVR ENERGY INC 5.750% 02/15/28		.01/10/2020	JEFFERIES & CO		.5,000,000	.5,000,000	.0	3FE
14448C-AC-8	CARRIER GLOBAL CORP 3.577% 04/05/50		.02/13/2020	GOLDMAN SACHS		.9,999,600	.10,000,000	.0	2FE
191216-CO-1	COCA-COLA CO 4.200% 03/25/50		.03/20/2020	BANK of AMERICA SEC		.4,967,900	.5,000,000	.0	1FE
225310-AN-1	CREDIT ACCEPTANC 5.125% 12/31/24		.03/27/2020	JEFFERIES & CO		.1,651,500	.1,800,000	.26,394	3FE
239851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		.01/14/2020	LLOYDS SECURITIES		.1,300,533	.1,300,000	.10,888	1FE
254687-FR-2	DISNEY 4.625% 03/23/40		.03/19/2020	CITIGROUP GLOBAL MKTS		.2,494,175	.2,500,000	.0	1FE
254687-FS-0	DISNEY 4.700% 03/23/50		.03/19/2020	CITIGROUP GLOBAL MKTS		.3,972,640	.4,000,000	.0	1FE
278865-BE-9	ECOLAB INC 4.800% 03/24/30		.03/27/2020	GOLDMAN SACHS		.2,193,720	.2,000,000	.1,867	1FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		.01/07/2020	DEUTSCHE BANK		.999,140	.1,000,000	.0	2FE
29364D-76-1	ENTERGY ARKANSAS INC PREFERRED		.03/23/2020	JANNEY MONTGOMERY SCOTT NINC		.880,000	.40,000	.0	1FE
29379V-BZ-5	ENTERPRISE PRODUCTS 3.950% 01/31/60		.01/06/2020	CITIGROUP GLOBAL MKTS		.4,968,000	.5,000,000	.0	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION 5.450% 07/15/20		.03/11/2020	STIFEL NICHOLAS		.807,760	.800,000	.7,024	2FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.02/27/2020	Cantor Fitzgerald Fixed		.2,637,500	.2,500,000	.68,160	3FE
35671D-CC-7	FREEMPORT-MC C&G 5.000% 09/01/27		.03/24/2020	Various		.954,000	.1,200,000	.4,083	3FE
36258B-AA-6	GSMS 2020-DUNE A 1.900% 12/15/36		.01/22/2020	GOLDMAN SACHS		.25,400,000	.25,400,000	.0	1FE
37045V-AT-7	GENERAL MOTORS CO 5.950% 04/01/49		.01/08/2020	Various		.8,372,980	.7,507,000	.120,106	2FE
37185L-AL-6	GENESIS ENERGY 7.750% 02/01/28		.01/09/2020	BMO CAPITAL MARKETS CORP		.4,167,000	.4,167,000	.0	4FE
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		.01/28/2020	MORGAN STANLEY FIXED INC		.10,871,013	.10,915,000	.0	2FE
451102-BU-0	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.01/06/2020	JEFFERIES & CO		.2,530,620	.2,481,000	.40,265	3FE
451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24		.03/06/2020	Tax Free Exchange		.2,138,558	.2,098,000	.0	3FE
46284V-AE-1	IRON MOUNTAIN INC 5.250% 03/15/28		.03/23/2020	MARKET AXESS		.362,960	.427,000	.623	3FE
48128B-AG-6	JPMORGAN CHASE & CO 4.600% Perpet		.01/15/2020	J P MORGAN SEC FIXED INC		.5,000,000	.5,000,000	.0	2FE
536797-AE-3	LITHIA MOTORS INC-CL A 4.625% 12/15/27		.03/24/2020	STIFEL NICHOLAS		.1,740,000	.2,000,000	.27,493	3FE
57629W-CR-9	MASSMUTUAL GLOBAL FUND 2.024% 01/07/22		.01/10/2020	BANK of AMERICA SEC		.2,700,000	.2,700,000	.0	1FE
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		.01/09/2020	J P MORGAN SEC FIXED INC		.1,000,000	.1,000,000	.0	1FE
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		.01/16/2020	MORGAN STANLEY FIXED INC		.1,000,000	.1,000,000	.0	1FE
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		.01/08/2020	BANK of AMERICA SEC		.3,411,754	.3,335,000	.42,207	4FE
666807-BT-8	NORTHROP GRUMMAN CORP 5.150% 05/01/40		.03/19/2020	J P MORGAN SEC FIXED INC		.2,487,725	.2,500,000	.0	2FE
666807-BU-5	NORTHROP GRUMMAN CORP 5.250% 05/01/50		.03/19/2020	J P MORGAN SEC FIXED INC		.4,970,350	.5,000,000	.0	2FE
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		.01/13/2020	CITIGROUP GLOBAL MKTS		.2,000,000	.2,000,000	.0	4FE
680665-AL-0	OLIN CORPORATION 5.625% 08/01/29		.03/30/2020	STIFEL NICHOLAS		.644,385	.714,000	.6,694	3FE
68902V-AB-3	OTIS WORLDWIDE CORP 3.362% 02/15/50		.02/19/2020	CITIGROUP GLOBAL MKTS		.4,999,100	.5,000,000	.0	2FE
78412F-AV-6	SEST LLC 7.125% 12/15/21		.02/10/2020	Tax Free Exchange		.529,000	.529,000	.0	5FE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
809825-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		.03/04/2020	CITIGROUP GLOBAL MKTS		571,000	571,000	.0	4FE
824348-BM-7	SHERWIN-WILLIAMS CO/THE 3.300% 05/15/50		.03/03/2020	CITIGROUP GLOBAL MKTS		998,230	1,000,000	.0	2FE
832696-AM-0	SMUCKER JM CO 4.250% 03/15/35		.02/26/2020	CITIGROUP GLOBAL MKTS		1,137,830	1,000,000	19,243	2FE
853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		.03/24/2020	JEFFERIES & CO		1,745,000	2,000,000	18,736	3FE
911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		.03/25/2020	GOLDMAN SACHS		1,679,175	1,926,000	12,156	3FE
911365-BL-7	NA UNITED RENTALS 5.250% 01/15/30		.03/24/2020	RBC/DAIN		337,000	400,000	4,142	3FE
95002G-AA-0	WFCM 2020-SDAL A 1.810% 02/15/37		.02/19/2020	WELLS FARGO		12,993,916	13,000,000	.0	1FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		.02/20/2020	MORGAN STANLEY HI-YLD		811,000	811,000	.0	4FE
071734-AC-1	BAUSCH HEALTH COS INC 5.750% 08/15/27	A	.03/23/2020	Various		687,938	750,000	4,792	3FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	.02/27/2020	Cantor Fitzgerald Fixed		2,568,750	2,500,000	45,451	4FE
02154C-AF-0	ALTICE FINANCING SA 5.000% 01/15/28	D	.01/08/2020	J P MORGAN SEC HI-YIELD		1,000,000	1,000,000	.0	4FE
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D	.01/08/2020	CREDIT AGRICOLE SECURITIES		4,969,600	5,000,000	.0	2FE
22550U-AA-9	CREDIT SUISSE NEW YORK 2.050% 02/04/22	D	.01/30/2020	CREDIT SUISSE FIRST BOSTON		2,700,000	2,700,000	.0	1FE
31489U-AA-2	FERGUSON FINANCE PLC 4.500% 10/24/28	D	.01/07/2020	SEAPORT GROUP LLC		1,101,740	1,000,000	9,375	2FE
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D	.03/23/2020	JEFFERIES & CO		972,000	1,200,000	13,417	3FE
50201D-AA-1	LIKAK 6.750% 10/15/27	D	.01/06/2020	RBC/DAIN		1,777,439	1,667,000	22,817	4FE
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D	.02/27/2020	Various		3,809,949	3,750,000	9,517	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						193,087,872	190,460,564	599,850	XXX
25746U-DD-8	DOMINION RESOURCES 4.650% 02/28/25		.03/17/2020	SEAPORT GROUP LLC		4,250,000	5,000,000	62,000	2FE
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		.01/07/2020	CITIGROUP GLOBAL MKTS		1,000,000	1,000,000	.0	3FE
4899999. Subtotal - Bonds - Hybrid Securities						5,250,000	6,000,000	62,000	XXX
8399997. Total - Bonds - Part 3						211,073,472	209,196,164	662,758	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						211,073,472	209,196,164	662,758	XXX
665859-85-6	NORTHERN TRUST CORP PREFERRED		.03/17/2020	Various	6,015,000	131,677	0.00	.0	2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						131,677	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						131,677	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						131,677	XXX	0	XXX
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.02/24/2020	S. G. COWEN SECURITIES CORP.	3,211,000	536,202		.0	
20030N-10-1	COMCAST CORP CL A		.01/16/2020	S. G. COWEN SECURITIES CORP.	3,919,000	182,140		.0	
233331-10-7	DTE ENERGY COMPANY		.02/24/2020	S. G. COWEN SECURITIES CORP.	2,101,000	283,322		.0	
254687-10-6	DISNEY		.03/25/2020	S. G. COWEN SECURITIES CORP.	1,973,000	238,822		.0	
38141G-10-4	GOLDMAN SACHS GROUP INC		.01/16/2020	S. G. COWEN SECURITIES CORP.	2,476,000	616,635		.0	
882508-10-4	TEXAS INSTRUMENTS		.03/06/2020	Various	3,887,000	464,346		.0	
H84989-10-4	TE CONNECTIVITY LTD	D	.02/24/2020	Various	6,394,000	561,688		.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,883,155	XXX	0	XXX
31337F-10-5	FHLB CINCINNATI		.03/30/2020	PRIVATE PLACEMENT	10,116,000	1,011,600		.0	
38174*-10-0	Golub Capital Investment Corp BDC 3		.03/30/2020	PRIVATE PLACEMENT	40,000,000	600,000		.0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,611,600	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,494,755	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,494,755	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,626,432	XXX	0	XXX
9999999 - Totals						215,699,904	XXX	662,758	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36176F-Z5-0	G2 G2 765164 3.640% 10/20/61		01/01/2020	Paydown		18,726	18,726	20,145	18,919	.0	(193)	.0	(193)	.0	18,726	.0	.0	.0	.60	10/20/2061	1
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		01/01/2020	Paydown		19,699	19,699	18,814	18,976	.0	723	.0	723	.0	19,699	.0	.0	.0	.45	09/15/2030	1
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		02/01/2020	Paydown		33,103	33,103	33,800	32,779	.0	201	.0	201	.0	33,103	.0	.0	.0	.248	11/20/2060	1
38376G-P3-8	GNR 2011-53 B 3.923% 05/16/51		03/01/2020	Paydown		38,559	38,559	43,001	40,031	.0	(1,472)	.0	(1,472)	.0	38,559	.0	.0	.0	.362	05/16/2041	1
38376G-WD-8	GNR 2010-122 IO 0.297% 02/16/44		03/01/2020	Paydown		.0	.0	5,218	944	.0	(944)	.0	(944)	.0	.0	.0	.0	.0	.406	02/16/2044	1
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		03/01/2020	Paydown		219,960	219,960	218,311	219,193	.0	768	.0	768	.0	219,960	.0	.0	.0	1,581	04/20/2039	1
38376Y-V5-7	GNMA 2010-44 NB 4.500% 01/20/39		03/01/2020	Paydown		372,399	372,399	363,555	370,718	.0	1,681	.0	1,681	.0	372,399	.0	.0	.0	2,733	01/20/2039	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2020	Paydown		33,583	33,583	35,026	33,870	.0	(287)	.0	(287)	.0	33,583	.0	.0	.0	.252	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.593% 11/16/43		03/01/2020	Paydown		12,982	12,982	14,776	14,760	.0	(1,779)	.0	(1,779)	.0	12,982	.0	.0	.0	.135	11/16/2043	1
38379U-NF-9	GNR 2016-45 IO 0.985% 02/16/58		03/01/2020	Paydown		.0	.0	21,833	21,479	.0	(21,479)	.0	(21,479)	.0	.0	.0	.0	.0	.988	02/16/2058	1
				Redemption	100.0000																
690353-2K-2	OPIC 1.543% 02/15/28		02/18/2020			112,263	112,263	112,263	112,263	.0	.0	.0	.0	.0	112,263	.0	.0	.0	.548	02/15/2028	1
				Redemption	100.0000																
690353-5A-1	OPIC AGENCY DEBENTURES 1.543% 05/15/24		02/15/2020			100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.487	05/15/2024	1
				Redemption	100.0000																
690353-C9-6	OPIC 1.529% 01/15/30		01/15/2020			111,321	111,321	111,321	111,321	.0	.0	.0	.0	.0	111,321	.0	.0	.0	.560	01/15/2030	1
	OPIC US Agency Floating Rate 1.543%			Redemption	100.0000																
690353-H9-1	09/15/22		03/15/2020			75,020	75,020	75,020	75,020	.0	.0	.0	.0	.0	75,020	.0	.0	.0	.338	09/15/2022	1
690353-M8-7	OPIC 1.543% 02/15/28		03/02/2020			2,222,222	2,222,222	2,222,222	2,222,222	.0	.0	.0	.0	.0	2,222,222	.0	.0	.0	.12	02/15/2028	1
				Redemption	100.0000																
690353-M8-7	OPIC 1.543% 02/15/28		02/15/2020			69,444	69,444	69,444	69,444	.0	.0	.0	.0	.0	69,444	.0	.0	.0	.349	02/15/2028	1
				Redemption	100.0000																
690353-U8-8	OPIC 1.543% 02/15/28		02/18/2020			69,174	69,174	69,174	69,174	.0	.0	.0	.0	.0	69,174	.0	.0	.0	.337	02/15/2028	1
690353-ZB-6	OPIC 0.000% 10/15/39		03/19/2020	BANK of AMERICA SEC		3,157,185	3,270,000	3,270,000	3,270,000	.0	.0	.0	.0	.0	3,270,000	.0	(112,815)	(112,815)	.25	10/15/2039	1
690353-ZZ-3	OPIC 1.543% 09/15/20		03/16/2020	WELLS FARGO		7,100,000	7,100,000	7,100,000	2,700,000	.0	.0	.0	.0	.0	7,100,000	.0	.0	.0	.12	09/15/2020	1
	INT DEVELOPMENT FIN CORP AGENCY DEBENTURES																				
90376P-AA-9	0.000% 10/15/40		03/19/2020	BANK of AMERICA SEC		1,200,000	1,200,000	1,200,000	.0	.0	.0	.0	.0	.0	1,200,000	.0	.0	.0	.3	10/15/2040	1
0599999	Subtotal - Bonds - U.S. Governments					14,965,640	15,078,455	15,103,923	9,501,113	0	(22,781)	0	(22,781)	0	15,078,455	0	(112,815)	(112,815)	64,566	XXX	XXX
74727P-AA-7	State of Qatar SOVEREIGN 5.250% 01/20/20	D	01/20/2020	Maturity		5,000,000	5,000,000	5,025,000	4,999,845	.0	155	.0	155	.0	5,000,000	.0	.0	.0	131,250	01/20/2020	1FE
1099999	Subtotal - Bonds - All Other Governments					5,000,000	5,000,000	5,025,000	4,999,845	0	155	0	155	0	5,000,000	0	0	0	131,250	XXX	XXX
181507-BG-8	CLARK PLEASANT IND MIDDLE SCH EDUCATION 1.640% 01/15/20		01/15/2020	Maturity		2,110,000	2,110,000	2,110,000	2,110,000	.0	.0	.0	.0	.0	2,110,000	.0	.0	.0	.17	01/15/2020	1FE
3128HX-W7-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2020	Paydown		49,189	49,189	51,118	50,873	.0	(1,684)	.0	(1,684)	.0	49,189	.0	.0	.0	.197	08/15/2042	1
31335A-UL-0	FG FG G60587 4.000% 02/01/46		03/01/2020	Paydown		210,006	210,006	221,114	220,800	.0	(10,794)	.0	(10,794)	.0	210,006	.0	.0	.0	1,306	02/01/2046	1
	FREDDIE MAC - CMO FHR 2432 PH 6.000%																				
31339N-NT-9	03/15/32		03/01/2020	Paydown		10,161	10,161	9,465	9,845	.0	316	.0	316	.0	10,161	.0	.0	.0	.106	03/15/2032	1
	FREDDIE MAC - CMO FHR 2425 MB 6.000%																				
31339N-SQ-0	03/15/22		03/01/2020	Paydown		16,636	16,636	15,992	16,525	.0	111	.0	111	.0	16,636	.0	.0	.0	.175	03/15/2022	1
	FREDDIE MAC - CMO FHR 2126 CB 6.250%																				
3133TJ-JR-1	02/15/29		03/01/2020	Paydown		2,854	2,854	2,872	2,894	.0	(41)	.0	(41)	.0	2,854	.0	.0	.0	.29	02/15/2029	1
3133TK-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		03/01/2020	Paydown		43,790	43,790	40,629	42,919	.0	871	.0	871	.0	43,790	.0	.0	.0	.575	04/15/2029	1
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2020	Paydown		38,148	38,148	37,671	37,838	.0	310	.0	310	.0	38,148	.0	.0	.0	.167	02/25/2032	1
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		03/01/2020	Paydown		3,350,353	3,350,353	3,256,124	3,338,335	.0	12,018	.0	12,018	.0	3,350,353	.0	.0	.0	.19	06/25/2020	1
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		93,995	93,995	89,589	93,781	.0	214	.0	214	.0	93,995	.0	.0	.0	.548	11/15/2037	1
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		03/01/2020	Paydown		22,323	22,323	22,545	22,283	.0	40	.0	40	.0	22,323	.0	.0	.0	.165	10/25/2020	1
3137A7-NJ-0	FHLMC FHMS K011 A2 4.084% 11/25/20		03/01/2020	Paydown		22,029	22,029	22,138	21,987	.0	42	.0	42	.0	22,029	.0	.0	.0	.153	11/25/2020	1
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		03/01/2020	Paydown		213,105	213,105	222,329	214,991	.0	(1,885)	.0	(1,885)	.0	213,105	.0	.0	.0	1,591	04/15/2026	1
3137AP-PA-2	FHLMC FHMS K018 X1 1.300% 01/25/22		03/01/2020	Paydown		.0	.0	17,833	3,277	.0	(3,277)	.0	(3,277)	.0	.0	.0	.0	.0	.406	01/25/2022	1
3137AV-XP-7	FHR FHMS K022 X1 1.209% 07/25/22		03/01/2020	Paydown		.0	.0	38,639	9,922	.0	(9,922)	.0	(9,922)	.0	.0	.0	.0	.0	.857	07/25/2022	1FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2020	Paydown		69,454	69,454	68,650	69,048	.0	405	.0	405	.0	69,454	.0	.0	.0	.366	10/15/2040	1
3137BC-GT-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2020	Paydown		3,376	3,376	3,350	3,362	.0	14	.0	14	.0	3,376	.0	.0	.0	.20	05/15/2044	1
3137BR-QL-2	FHMS FHMS K057 X1 1.189% 07/25/26		03/01/2020	Paydown		.0	.0	9,268	6,277	.0	(6,277)	.0	(6,277)	.0	.0	.0	.0	.0	.217	07/25/2026	1
3138EG-GR-8	FN FN AL0463 3.000% 07/01/26		03/01/2020	Paydown		95,659	95,659	95,730	95,629	.0	30	.0	30	.0	95,659	.0	.0	.0	.475	07/01/2026	1
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2020	Paydown		15,336	15,336	16,103	16,051	.0	(716)	.0	(716)	.0	15,336	.0	.0	.0	.105	09/01/2043	1
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		03/01/2020	Paydown		498,762	498,762	510,880	510,356	.0	(11,594)	.0	(11,594)	.0	498,762	.0	.0	.0	1,881	10/01/2045	1
31392K-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		03/01/2020	Paydown		105,151	105,151	100,780	104,506	.0	645	.0	645	.0	105,151	.0	.0	.0	1,009	05/15/2022	1



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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		03/01/2020	Paydown		26,232	26,232	25,740	25,957	.0	275	.0	275	.0	26,232	.0	.0	.0	217	10/15/2032	1
31393U-L2-7	FNW 2003-129 OG 5.000% 01/25/24		03/01/2020	Paydown		152,239	152,239	148,457	151,265	.0	974	.0	974	.0	152,239	.0	.0	.0	1,256	01/25/2024	1
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		03/01/2020	Paydown		308,419	308,419	305,624	307,514	.0	905	.0	905	.0	308,419	.0	.0	.0	2,413	02/15/2024	1
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		03/01/2020	Paydown		69,533	69,533	68,468	69,142	.0	391	.0	391	.0	69,533	.0	.0	.0	647	11/15/2025	1
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		03/01/2020	Paydown		94,060	94,060	92,458	93,479	.0	581	.0	581	.0	94,060	.0	.0	.0	880	12/15/2025	1
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		03/01/2020	Paydown		38,303	38,303	37,729	38,082	.0	221	.0	221	.0	38,303	.0	.0	.0	368	01/15/2026	1
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		03/01/2020	Paydown		80,300	80,300	79,020	79,840	.0	460	.0	460	.0	80,300	.0	.0	.0	775	01/15/2026	1
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		03/01/2020	Paydown		22,081	22,081	21,861	21,980	.0	102	.0	102	.0	22,081	.0	.0	.0	208	02/15/2026	1
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		03/01/2020	Paydown		163,025	163,025	145,270	154,843	.0	8,182	.0	8,182	.0	163,025	.0	.0	.0	1,283	09/25/2029	1
31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		03/01/2020	Paydown		48,548	48,548	48,472	48,449	.0	99	.0	99	.0	48,548	.0	.0	.0	256	02/15/2027	1
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		03/01/2020	Paydown		35,810	35,810	33,012	34,778	.0	1,032	.0	1,032	.0	35,810	.0	.0	.0	348	06/15/2027	1
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		03/01/2020	Paydown		39,787	39,787	39,775	39,722	.0	66	.0	66	.0	39,787	.0	.0	.0	390	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2020	Paydown		72,345	72,345	73,142	72,333	.0	12	.0	12	.0	72,345	.0	.0	.0	418	03/25/2037	1
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		03/01/2020	Paydown		21,798	21,798	20,810	21,494	.0	304	.0	304	.0	21,798	.0	.0	.0	141	11/25/2024	1
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		03/01/2020	Paydown		372,787	372,787	359,783	369,044	.0	3,743	.0	3,743	.0	372,787	.0	.0	.0	2,343	09/15/2024	1
31398L-W9-5	FHR FHR 3627 GH 4.000% 01/15/25		03/01/2020	Paydown		80,750	80,750	84,964	81,787	.0	(1,036)	.0	(1,036)	.0	80,750	.0	.0	.0	498	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2020	Paydown		152,528	152,528	147,118	150,917	.0	1,611	.0	1,611	.0	152,528	.0	.0	.0	1,031	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2020	Paydown		170,470	170,470	177,901	170,235	.0	235	.0	235	.0	170,470	.0	.0	.0	1,257	11/25/2039	1
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2020	Paydown		112,153	112,153	121,896	113,483	.0	(1,330)	.0	(1,330)	.0	112,153	.0	.0	.0	812	09/25/2025	1
31398V-J9-8	FHR FHMS K006 A2 4.251% 01/25/20		01/01/2020	Paydown		125,821	125,821	127,723	125,821	.0	.0	.0	.0	.0	125,821	.0	.0	.0	317	01/25/2020	1
31418X-ZQ-4	FNMA FN A09750 3.500% 12/01/25		03/01/2020	Paydown		115,954	115,954	117,820	117,555	.0	(1,602)	.0	(1,602)	.0	115,954	.0	.0	.0	694	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/03/2020	Redemption	100.0000		20,711	20,711	20,711	.0	.0	.0	.0	.0	20,711	.0	.0	.0	77	07/01/2041	1FE
373539-6U-4	GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY HSG 4.050% 12/01/42		03/03/2020	Redemption	100.0000		685,000	685,000	685,000	.0	.0	.0	.0	.0	685,000	.0	.0	.0	6,936	12/01/2042	1FE
45189F-AP-9	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.850% 03/01/23		03/01/2020	Redemption	100.0000		185,000	185,000	183,292	.0	273	.0	273	.0	185,000	.0	.0	.0	5,411	03/01/2023	2FE
454896-QX-8	INDIANA MUN PWR AGY PWR SUPPLY POWER 7.350% 01/01/24		01/03/2020	Redemption	100.0000		55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	2,021	01/01/2024	1FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		02/01/2020	Redemption	100.0000		80,000	80,000	81,784	.0	(601)	.0	(601)	.0	80,000	.0	.0	.0	2,484	02/01/2027	1FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		03/01/2020	Redemption	100.0000		70,717	70,717	70,717	.0	.0	.0	.0	.0	70,717	.0	.0	.0	451	08/01/2049	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/03/2020	Redemption	100.0000		40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	144	11/01/2041	1FE
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 4.000% 09/01/27		03/02/2020	Redemption	100.0000		600,000	600,000	600,000	.0	.0	.0	.0	.0	600,000	.0	.0	.0	6,083	09/01/2027	1FE
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 4.000% 11/26/20		03/23/2020	BARCLAYS		1,950,000	1,950,000	1,950,000	.0	.0	.0	.0	.0	.0	1,950,000	.0	.0	.0	10,695	11/26/2020	1FE
67888M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2020	Redemption	100.0000		35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	138	09/01/2041	1FE
84774B-AZ-6	SPEEDWAY IND REDEV AUTH LEASE UTILITIES 5.626% 02/01/22		02/03/2020	Redemption	100.0000		535,000	535,000	535,000	.0	.0	.0	.0	.0	535,000	.0	.0	.0	15,050	02/01/2022	1FE
851035-OP-3	SPRINGFIELD MO SCH DIST NO R 1 SCHOOL DISTRICT 5.660% 03/01/30		03/04/2020	Call	100.0000		3,067,000	3,067,000	3,067,000	.0	.0	.0	.0	.0	3,067,000	.0	.0	.0	86,796	03/01/2030	1FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/02/2020	Redemption	100.0000		25,018	25,018	25,018	.0	.0	.0	.0	.0	25,018	.0	.0	.0	188	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/04/2020	Redemption	100.0000		33,183	33,183	33,183	.0	.0	.0	.0	.0	33,183	.0	.0	.0	147	08/25/2042	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					16,654,899	16,654,899	16,621,567	14,721,176	0	(16,277)	0	(16,277)	0	16,654,899	0	0	0	199,884	XXX	XXX
THLIV0-00-0	THL Credit 5.000% 12/03/24		02/05/2020	PRIVATE PLACEMENT		2,168,483	2,168,483	2,168,483	2,168,483	.0	.0	.0	.0	.0	2,168,483	.0	.0	.0	.0	12/03/2024	561
PINEB1-RD-G	PINEBRIDGE 6.000% 12/31/31		03/06/2020	Various		2,222,112	2,222,112	2,222,112	1,609,615	.0	.0	.0	.0	.0	2,222,112	.0	.0	.0	.0	12/31/2031	561
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2020	Paydown		95,247	95,247	95,865	95,972	.0	(725)	.0	(725)	.0	95,247	.0	.0	.0	520	11/25/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.622% 04/25/45		03/01/2020	Paydown		20,943	20,943	21,419	21,271	.0	(328)	.0	(328)	.0	20,943	.0	.0	.0	127	04/25/2045	1FM
010284-AL-1	ALABAMA GAS CORP 5.200% 01/15/20		01/15/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	52,000	01/15/2020	1FE
020002-BF-7	ALLSTATE CORPORATION 2.005% 03/29/23		03/04/2020	MIZUHO SECURITIES USA INC		4,009,680	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	9,680	9,680	19,333	03/29/2023	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/18/2020	Redemption 100.0000		118,750	118,750	118,750	118,750	.0	.0	.0	.0	.0	118,750	.0	.0	.0	2,167	02/15/2029	1FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2020	Paydown		20,437	20,437	20,435	20,351	.0	.86	.0	.86	.0	20,437	.0	.0	.0	129	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		03/01/2020	Paydown		68,825	68,825	68,821	68,654	.0	171	.0	171	.0	68,825	.0	.0	.0	422	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2020	Paydown		13,462	13,462	13,461	13,453	.0	.9	.0	.9	.0	13,462	.0	.0	.0	78	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2020	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	0	04/17/2052	6*
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		01/30/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	155	10/30/2045	2FE
04684T-AE-1	A10 2017-1A A2 2.650% 03/15/36		03/15/2020	Paydown		593,424	593,424	593,300	593,421	.0	.2	.0	.2	.0	593,424	.0	.0	.0	3,881	03/15/2036	1FE
052769-AC-0	AUTODESK INC 3.125% 06/15/20		03/04/2020	Call 100.4600		2,009,200	2,000,000	1,997,120	1,999,682	.0	25	.0	25	.0	1,999,707	.0	293	293	22,915	06/15/2020	2FE
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		02/01/2020	Maturity		128,000	128,000	128,000	128,000	.0	.0	.0	.0	.0	128,000	.0	.0	.0	3,520	02/01/2020	2FE
05492M-AA-3	BCCFC 2019-1A A1 2.300% 10/20/20		03/20/2020	Paydown		757,738	757,738	757,738	757,738	.0	.0	.0	.0	.0	757,738	.0	.0	.0	2,938	10/20/2020	1FE
06406H-BP-3	BANK OF NEW YORK 4.600% 01/15/20		01/15/2020	Maturity		1,000,000	1,000,000	998,035	999,952	.0	.48	.0	.48	.0	1,000,000	.0	.0	.0	23,000	01/15/2020	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2020	Redemption 100.0000		145,285	145,285	145,285	145,285	.0	.0	.0	.0	.0	145,285	.0	.0	.0	5,994	01/15/2021	1FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		03/04/2020	Call 101.9170		14,268	14,000	14,000	14,000	.0	.0	.0	.0	.0	14,000	.0	.0	.0	780	01/15/2024	3FE
125523-AA-8	CIGNA CORP 1.193% 03/17/20		03/17/2020	Maturity		1,270,000	1,270,000	1,270,000	1,270,000	.0	.0	.0	.0	.0	1,270,000	.0	.0	.0	7,222	03/17/2020	2FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2020	Paydown		106,540	106,540	106,298	106,276	.0	264	.0	264	.0	106,540	.0	.0	.0	632	08/25/2043	1FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2020	Paydown		78,243	78,243	78,083	78,079	.0	164	.0	164	.0	78,243	.0	.0	.0	484	09/25/2057	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 12/25/20		03/01/2020	Paydown		9,226	9,226	9,226	9,226	.0	.0	.0	.0	.0	9,226	.0	.0	.0	77	12/25/2020	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2020	Paydown		20,366	20,420	17,518	16,673	.0	3,693	.0	3,693	.0	20,366	.0	.0	.0	146	11/25/2035	1FM
134429-AW-9	CAMPBELL SOUP CO 4.250% 04/15/21		01/22/2020	Various		3,090,647	3,000,000	2,984,700	2,997,488	.0	100	.0	100	.0	2,997,588	.0	2,412	2,412	125,001	04/15/2021	2FE
17307K-L9-7	CMILT 2005-9 22A3 6.000% 11/25/35		03/01/2020	Paydown		.0	6,079	3,957	3,890	.0	(3,890)	.0	(3,890)	.0	.0	.0	.0	.0	96	11/25/2035	1FM
17321L-AA-7	CMILT 2013-J1 A1 3.500% 10/25/43		03/01/2020	Paydown		71,474	71,474	70,017	70,103	.0	1,371	.0	1,371	.0	71,474	.0	.0	.0	443	10/25/2043	1FM
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	163	04/25/2047	2FE
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Various		1,691,629	1,661,000	1,649,797	1,654,907	.0	605	.0	605	.0	1,655,512	.0	5,488	5,488	91,878	03/15/2023	3FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/16/2020	Redemption 100.0000		24,083	24,083	24,083	24,083	.0	.0	.0	.0	.0	24,083	.0	.0	.0	164	05/15/2034	1FE
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		03/01/2020	Paydown		46,895	46,895	47,362	46,897	.0	(1)	.0	(1)	.0	46,895	.0	.0	.0	402	11/10/2046	1FM
233851-BR-4	DAIMLER FINANCE NA LLC 2.250% 03/02/20		03/02/2020	Maturity		1,300,000	1,300,000	1,300,533	.0	.0	(533)	.0	(533)	.0	1,300,000	.0	.0	.0	14,625	03/02/2020	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2020	Redemption 100.0000		46,756	46,756	46,917	46,805	.0	(49)	.0	(49)	.0	46,756	.0	.0	.0	1,595	08/10/2022	1FE
256746-AE-8	DOLLAR TREE INC 2.536% 04/17/20		01/30/2020	Call 100.0000		666,000	666,000	666,000	666,000	.0	.0	.0	.0	.0	666,000	.0	.0	.0	5,209	04/17/2020	2FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2020	Paydown		20,000	20,000	20,092	20,050	.0	(50)	.0	(50)	.0	20,000	.0	.0	.0	206	07/25/2047	2FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2020	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	106	10/20/2049	2FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		03/18/2020	BANK OF AMERICA SEC		4,061,675	3,746,000	3,780,388	3,768,868	.0	(580)	.0	(580)	.0	3,768,288	.0	293,387	293,387	99,394	03/01/2026	2FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2020	Redemption 100.0000		73,071	73,071	73,071	73,071	.0	.0	.0	.0	.0	73,071	.0	.0	.0	1,903	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/24/2020	Various		70,361	70,361	70,361	70,361	.0	.0	.0	.0	.0	70,361	.0	.0	.0	1,644	01/19/2031	1FE
29278N-AK-9	ENERGY TRANSFER PARTNERS 7.500% 10/15/20		01/30/2020	Call 103.8000		4,152,000	4,000,000	4,153,588	4,078,987	.0	(7,971)	.0	(7,971)	.0	4,071,016	.0	(71,016)	(71,016)	239,500	10/15/2020	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2020	Paydown		55,046	55,046	54,598	54,653	.0	393	.0	393	.0	55,046	.0	.0	.0	265	06/25/2043	1FM
31620M-AP-1	FIDELITY NATIONAL INFORM 3.625% 10/15/20		01/02/2020	Call 101.2159		15,182,379	15,000,000	14,980,350	14,996,039	.0	10	.0	10	.0	14,996,048	.0	3,952	3,952	298,681	10/15/2020	2FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2020	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	97	10/30/2048	2FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		03/01/2020	Paydown		3,141	3,141	3,000	3,039	.0	102	.0	102	.0	3,141	.0	.0	.0	34	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown		8,721	8,721	8,983	8,721	.0	.0	.0	.0	.0	8,721	.0	.0	.0	27	08/10/2043	1FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		03/01/2020	Paydown		1,559,355	1,559,355	1,606,074	1,560,495	.0	(1,139)	.0	(1,139)	.0	1,559,355	.0	.0	.0	14,389	08/10/2043	1FM
42806Q-AA-7	HERTZ 2015-1A A 2.730% 03/25/21		03/25/2020	Paydown		7,500,000	7,500,000	7,506,152	7,500,623	.0	(623)	.0	(623)	.0	7,500,000	.0	.0	.0	51,188	03/25/2021	1FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
501889-AB-5	LKQ CORP 4.750% 05/15/23		01/10/2020	Various		1,593,837	1,569,000	1,524,569	1,549,858	.0	.122	.0	.122	.0	1,549,981	.0	19,019	19,019	36,223	05/15/2023	3FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		03/01/2020	Paydown		764	764	672	705	.0	58	.0	58	.0	764	.0	.0	.0	7	11/25/2034	1FM
60856B-AA-2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		03/15/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	59,958	04/15/2020	2FE
617458-AG-9	MSC 2011-C1 A4 5.033% 09/15/47		03/01/2020	Paydown		2,759,477	2,759,477	2,814,589	2,760,019	.0	(543)	.0	(543)	.0	2,759,477	.0	.0	.0	34,527	09/15/2047	1FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2020	Paydown		83,559	86,064	84,307	(748)	.0	(748)	.0	(748)	.0	83,559	.0	.0	.0	524	04/15/2047	1FM
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		03/01/2020	Paydown		153,729	153,729	149,886	150,743	.0	2,986	.0	2,986	.0	153,729	.0	.0	.0	853	07/25/2043	1FM
631005-BB-0	NARRAGANSETT ELECTRIC 4.534% 03/15/20		03/15/2020	Maturity		2,800,000	2,800,000	3,054,380	2,807,116	.0	(7,116)	.0	(7,116)	.0	2,800,000	.0	.0	.0	63,476	03/15/2020	1FE
67059T-AB-1	NUSTAR LOGISTICS 4.800% 09/01/20		01/09/2020	Various		1,011,250	1,000,000	998,070	999,780	.0	12	.0	12	.0	999,793	.0	11,457	11,457	17,286	09/01/2020	3FE
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		01/01/2020	Paydown		1,795,000	1,795,000	1,961,178	1,806,507	.0	(11,507)	.0	(11,507)	.0	1,795,000	.0	.0	.0	6,950	07/15/2045	1FM
				Redemption 100.0000																	
69403W-AB-3	PACIFIC BEACON LLC 2.046% 07/15/26		01/15/2020	Various		69,355	69,355	58,952	64,210	.0	5,145	.0	5,145	.0	69,355	.0	.0	.0	837	07/15/2026	2FE
713448-BR-8	PEPSICO INC 3.125% 11/01/20		03/09/2020	Various		3,034,050	3,000,000	2,784,160	2,977,775	.0	5,106	.0	5,106	.0	2,982,881	.0	51,169	51,169	33,854	11/01/2020	1FE
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		03/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	146	09/05/2048	2FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		03/05/2020	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	123	12/05/2049	2FE
				Redemption 100.0000																	
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2020	Various		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	521	09/13/2027	1FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2020	Paydown		77,338	77,338	77,786	77,775	.0	(436)	.0	(436)	.0	77,338	.0	.0	.0	395	12/25/2049	1FE
				MIZUHO SECURITIES USA INC		5,044,500	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	44,500	44,500	46,557	01/30/2023	1FE
747525-AS-2	QUALCOMM 2.500% 01/30/23		03/04/2020	Various		3,113,340	3,000,000	2,998,200	2,999,695	.0	60	.0	60	.0	2,999,755	.0	245	245	197,194	01/15/2021	1FE
756109-AL-8	REALTY INCOME CORP 5.750% 01/15/21		01/10/2020	Call 103.7780		77,490	77,490	64,462	73,079	.0	4,411	.0	4,411	.0	77,490	.0	.0	.0	83	09/25/2034	1FM
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		03/01/2020	Paydown		55,587	55,587	49,768	53,664	.0	1,923	.0	1,923	.0	55,587	.0	.0	.0	483	09/25/2034	1FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		03/01/2020	Paydown		529,000	529,000	579,255	529,000	.0	.0	.0	.0	.0	529,000	.0	.0	.0	7,224	12/15/2021	5FE
78412F-AP-9	SESI LLC 7.125% 12/15/21		02/10/2020	Tax Free Exchange		11,278	11,278	11,053	11,155	.0	123	.0	123	.0	11,278	.0	.0	.0	123	09/25/2033	1FM
79549A-VP-8	SBM7 2003-1 A1 6.500% 09/25/33		03/01/2020	Paydown		585,275	571,000	571,000	.0	.0	.0	.0	.0	.0	571,000	.0	14,275	14,275	.0	04/01/2028	4FE
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		03/04/2020	STIFEL NICHOLAS		117,757	117,757	115,715	116,068	.0	1,689	.0	1,689	.0	117,757	.0	.0	.0	624	07/25/2043	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2020	Paydown		75,247	75,247	75,059	75,056	.0	191	.0	191	.0	75,247	.0	.0	.0	360	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.514% 03/25/43		03/01/2020	Paydown		85,083	85,083	87,319	86,787	.0	(1,705)	.0	(1,705)	.0	85,083	.0	.0	.0	581	03/25/2043	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.801% 08/25/45		03/01/2020	Paydown		31,191	31,191	32,049	31,774	.0	(583)	.0	(583)	.0	31,191	.0	.0	.0	198	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/20/2020	Paydown		90,308	90,308	90,292	90,304	.0	4	.0	4	.0	90,308	.0	.0	.0	357	10/20/2033	1FE
86184R-AA-5	SMPT 2017-MONT A 1.774% 08/20/30		01/21/2020	Paydown		17,429,889	17,429,889	17,429,889	17,429,889	.0	.0	.0	.0	.0	17,429,889	.0	.0	.0	39,249	08/20/2030	1FM
87875U-AK-8	TECO FINANCE INC 5.150% 03/15/20		03/15/2020	Various		1,750,000	1,750,000	1,748,685	1,749,687	.0	313	.0	313	.0	1,750,000	.0	.0	.0	45,063	03/15/2020	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2020	Various		58,610	58,610	58,547	58,583	.0	27	.0	27	.0	58,610	.0	.0	.0	897	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA 11 PART 6.125% 03/30/23		03/30/2020	Various		30,802	30,802	30,710	30,772	.0	30	.0	30	.0	30,802	.0	.0	.0	472	03/30/2023	2FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		03/15/2020	Paydown		370,865	370,865	425,162	398,034	.0	(27,170)	.0	(27,170)	.0	370,865	.0	.0	.0	2,539	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2020	Paydown		20,431	20,431	23,418	22,288	.0	(1,857)	.0	(1,857)	.0	20,431	.0	.0	.0	186	07/15/2059	1FE
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		01/03/2020	CITIGROUP GLOBAL MKTS		5,979,082	5,083,000	4,872,446	4,886,413	.0	108	.0	108	.0	4,886,521	.0	1,092,561	1,092,561	117,784	07/15/2045	2FE
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		03/01/2020	Paydown		75,088	75,088	74,631	74,678	.0	410	.0	410	.0	75,088	.0	.0	.0	490	03/25/2058	1FM
89417E-AG-4	TRAVELERS COS INC 3.900% 11/01/20		03/09/2020	Various		5,076,400	5,000,000	4,995,500	4,999,345	.0	122	.0	122	.0	4,999,468	.0	76,932	76,932	70,417	11/01/2020	1FE
903490-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		02/01/2020	Paydown		69,914	69,914	69,882	69,882	.0	32	.0	32	.0	69,914	.0	.0	.0	204	08/10/2049	1FM
				Redemption 100.0000																	
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2020	Various		79,148	79,148	79,148	79,148	.0	.0	.0	.0	.0	79,148	.0	.0	.0	1,227	07/07/2028	1FE
				Redemption 100.0000																	
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2020	Various		141,685	141,685	141,685	141,685	.0	.0	.0	.0	.0	141,685	.0	.0	.0			

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	02/18/2020	Various		9,838,483	9,735,000	9,987,494	9,752,916	.0	(5,465)	.0	(5,465)	.0	9,747,452	.0	(12,452)	(12,452)	444,816	01/30/2023	4FE
91911K-AE-2	VALEANT PHARMA 5.500% 03/01/23	A	03/12/2020	Various		230,000	230,000	230,288	229,974	.0	26	.0	26	.0	230,000	.0	.0	.0	6,712	03/01/2023	4FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2020	Redemption 100.0000		33,136	33,136	33,136	33,136	.0	.0	.0	.0	.0	33,136	.0	.0	.0	896	03/03/2024	1
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2020	Redemption 100.0000		83,333	83,333	83,333	83,333	.0	.0	.0	.0	.0	83,333	.0	.0	.0	2,267	03/15/2021	3
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	03/30/2020	Maturity		1,100,000	1,100,000	1,146,211	1,101,358	.0	(1,358)	.0	(1,358)	.0	1,100,000	.0	.0	.0	27,500	03/30/2020	1FE
14214X-B8-8	CARILLION PLC PP 4.850% 01/06/19	D	02/24/2020	PRIVATE PLACEMENT		.0	3,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/06/2019	6*
25243Y-BA-6	DIAGEO PLC 2.125% 10/24/24	D	01/07/2020	FIFTH THIRD BANK		2,506,450	2,500,000	2,499,275	2,499,272	.0	.3	.0	.3	.0	2,499,275	.0	7,175	7,175	14,167	10/24/2024	1FE
268317-AD-6	ELECTRICITE DE FRANCE 4.600% 01/27/20	D	01/27/2020	Various		7,000,000	7,000,000	6,997,420	6,998,957	.0	1,043	.0	1,043	.0	7,000,000	.0	.0	.0	161,000	01/27/2020	1FE
46650C-AB-5	JBS INVESTMENTS II GMBH 5.750% 01/15/28	D	03/24/2020	JEFFERIES & CO		963,000	1,200,000	972,000	.0	.0	55	.0	55	.0	972,055	.0	(9,055)	(9,055)	13,608	01/15/2028	3FE
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2020	Redemption 100.0000		764,362	764,362	764,362	764,362	.0	.0	.0	.0	.0	764,362	.0	.0	.0	19,873	02/15/2022	2
G1969#-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D	03/05/2020	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	113,250	03/05/2020	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						162,740,671	163,793,367	161,324,490	154,549,103	0	(69,566)	0	(69,566)	0	160,466,193	0	1,567,120	1,567,120	2,945,469	XXX	XXX
8399997. Total - Bonds - Part 4						199,361,210	200,526,721	198,074,980	183,771,237	0	(108,469)	0	(108,469)	0	197,199,547	0	1,454,305	1,454,305	3,341,169	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						199,361,210	200,526,721	198,074,980	183,771,237	0	(108,469)	0	(108,469)	0	197,199,547	0	1,454,305	1,454,305	3,341,169	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
001055-10-2	AFLAC INC		01/16/2020	S. G. COWEN SECURITIES CORP.	11,888.000	626,689		351,645	628,875	(277,230)	.0	.0	(277,230)	.0	351,645	.0	275,044	275,044	.0		
494368-10-3	KIMBERLY CLARK		01/16/2020	S. G. COWEN SECURITIES CORP.	1,192.000	170,340		148,138	163,960	(15,822)	.0	.0	(15,822)	.0	148,138	.0	22,202	22,202	1,228		
594918-10-4	MICROSOFT CORP		03/06/2020	Various	4,695.000	781,573		249,977	740,402	(490,425)	.0	.0	(490,425)	.0	249,977	.0	531,597	531,597	1,642		
744600-10-9	PUBLIC STORAGE INC REIT		02/24/2020	S. G. COWEN SECURITIES CORP.	800.000	180,702		169,542	170,368	(826)	.0	.0	(826)	.0	169,542	.0	11,160	11,160	.0		
806857-10-8	SCHLUMBERGER LTD		02/24/2020	S. G. COWEN SECURITIES CORP.	3,770.000	118,111		149,284	151,554	(2,270)	.0	.0	(2,270)	.0	149,284	.0	(31,173)	(31,173)	1,885		
H1467J-10-4	CHUBB LTD	D	02/24/2020	S. G. COWEN SECURITIES CORP.	3,901.000	632,141		519,848	607,230	(87,382)	.0	.0	(87,382)	.0	519,848	.0	112,293	112,293	2,926		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,509,556	XXX	1,588,434	2,462,389	(873,955)	0	0	(873,955)	0	1,588,434	0	921,123	921,123	7,681	XXX	XXX
31339*-10-7	FHLB Indianapolis		03/30/2020	PRIVATE PLACEMENT	43.000	4,300		3,873	4,300	(427)	.0	.0	(427)	.0	3,873	.0	427	427	24		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,300	XXX	3,873	4,300	(427)	0	0	(427)	0	3,873	0	427	427	24	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,550	921,550	7,705	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,550	921,550	7,705	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,513,856	XXX	1,592,307	2,466,689	(874,382)	0	0	(874,382)	0	1,592,307	0	921,550	921,550	7,705	XXX	XXX
9999999 - Totals						201,875,066	XXX	199,667,287	186,237,926	(874,382)	(108,469)	0	(982,851)	0	198,791,854	0	2,375,855	2,375,855	3,348,874	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/18/2020	02/15/2022	1,757	202.02			13,668		6,765		6,765	(6,902)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2020	03/27/2023	8,398	193.61			78,211		75,417		75,417	(2,794)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2020	03/14/2022	3,641	190.05			27,265		32,734		32,734	5,469					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/18/2020	02/16/2021	718	202.02			3,988		1,306		1,306	(2,681)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/13/2020	02/14/2022	1,999	202.13			15,554		7,615		7,615	(7,939)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2020	03/12/2021	9,503	190.05			50,387		64,049		64,049	13,661					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/16/2020	03/15/2023	1,055	189.54			9,600		11,544		11,544	1,944					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/26/2020	02/25/2022	2,716	194.79			20,472		17,870		17,870	(2,603)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/13/2020	02/14/2023	2,835	202.13			26,702		15,421		15,421	(11,280)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/13/2020	02/12/2021	5,937	202.13			33,000		10,686		10,686	(22,314)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/16/2020	03/15/2021	475	189.54			2,511		3,338		3,338	827					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/16/2020	03/15/2022	264	189.54			1,970		2,445		2,445	475					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/27/2020	03/26/2021	3,951	193.61			21,344		19,835		19,835	(1,508)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/26/2020	02/27/2023	5,524	194.79			50,464		45,959		45,959	(4,506)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/18/2020	02/15/2023	2,252	202.02			21,203		12,342		12,342	(8,861)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/26/2020	02/26/2021	2,772	194.79			14,904		11,837		11,837	(3,067)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2020	03/14/2023	8,240	190.05			75,325		87,920		87,920	12,595					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/27/2020	03/25/2022	2,918	193.61			22,261		21,274		21,274	(987)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2018	09/14/2021	13,091	194.10		113,329			77,369		77,369	(50,139)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2019	01/14/2022	11,636	185.28		97,236			133,703		133,703	(53,295)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2019	04/19/2022	32	186.67		272			356		356	(138)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/26/2018	11/24/2021	9,645	186.01		80,012			103,873		103,873	(44,365)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/14/2018	05/14/2020	937	193.24		6,806			1,649		1,649	(4,992)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2018	03/12/2021	5,753	191.19		49,610			35,154		35,154	(25,718)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/11/2017	04/14/2020	3,350	176.74		27,824			54,229		54,229	(20,566)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/27/2018	07/27/2020	2,775	193.89		20,175			7,353		7,353	(12,847)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2017	09/25/2020	4,699	183.03		40,420			49,524		49,524	(27,299)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/16/2019	09/15/2020	1,021	195.92		5,500			2,409		2,409	(4,093)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/14/2020	2,520	195.66	13,558			5,367		5,367	(10,431)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2018	10/14/2020	2,422	191.13	17,316			11,846		11,846	(11,797)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2017	07/27/2020	5,559	180.60	47,188			69,213		69,213	(33,745)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2018	08/14/2020	2,743	193.53	19,966			8,230		8,230	(12,757)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2017	08/27/2020	1,479	179.90	12,502			19,503		19,503	(8,886)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2018	12/14/2021	21,904	185.31	181,843			247,732		247,732	(101,415)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2018	06/26/2020	910	194.42	6,655			1,839		1,839	(4,224)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2019	11/25/2020	7,259	197.55	39,435			18,147		18,147	(25,769)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/15/2019	07/15/2021	1,405	192.22	10,314			9,018		9,018	(5,801)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	09/14/2020	9,032	195.30	48,510			23,484		23,484	(37,394)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2017	12/22/2020	7,724	191.36	69,466			42,017		42,017	(35,529)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2019	06/15/2020	4,669	189.54	24,249			20,965		20,965	(26,941)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/16/2019	12/15/2022	1,483	198.91	13,659			9,358		9,358	(4,420)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2017	09/14/2020	3,750	182.94	32,242			39,486		39,486	(22,012)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/16/2021	2,089	196.22	15,785			10,071		10,071	(7,459)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2018	08/27/2020	1,252	194.85	9,150			3,268		3,268	(5,372)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2017	12/14/2020	9,297	189.52	82,814			59,130		59,130	(45,649)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2018	12/14/2020	8,003	185.31	55,613			73,546		73,546	(43,215)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/11/2019	07/14/2021	849	192.06	6,227			5,516		5,516	(3,522)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	09/14/2022	12,970	195.30	118,038			95,328		95,328	(43,578)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/16/2019	09/15/2021	715	195.92	5,376			3,666		3,666	(2,565)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/24/2020	01/27/2022	2,013	200.20		15,475		8,736		8,736	(6,739)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/10/2019	10/14/2021	2,223	195.71	16,748			12,002		12,002	(8,002)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2020	01/18/2022	1,341	201.30		10,368		5,244		5,244	(5,124)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2019	02/12/2021	2,234	186.19	15,642			20,019		20,019	(11,507)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/27/2022	11,951	198.98	110,101			75,889		75,889	(35,494)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2021	1,422	193.41	12,320			7,877		7,877	(5,744)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2019	04/27/2021	2,633	187.62	18,673			22,407		22,407	(12,691)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2018	06/12/2020	637	191.57	4,587			2,032		2,032	(3,452)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2019	03/25/2022	2,253	188.21	19,292			22,776		22,776	(9,417)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2018	02/26/2021	4,003	192.59	34,849			21,138		21,138	(17,174)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	09/14/2021	3,502	195.30	26,266			18,877		18,877	(12,853)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/13/2022	12,430	187.21	106,111			135,610		135,610	(52,206)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2018	08/27/2021	5,558	194.85	48,518			30,459		30,459	(20,843)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/12/2019	12/14/2020	8,273	198.73	45,210			18,696		18,696	(27,382)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/10/2019	10/14/2020	7,644	195.71	41,140			20,944		20,944	(30,576)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2019	11/15/2021	557	197.43	4,224			2,730		2,730	(1,872)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2020	01/17/2023	1,416	201.30		13,224		7,914		7,914	(5,310)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2018	04/27/2020	1,347	192.29	9,764			2,559		2,559	(7,799)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2017	07/14/2020	778	179.99	6,580			10,104		10,104	(4,745)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2019	08/17/2020	1,019	196.22	5,500			1,967		1,967	(4,087)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2019	09/27/2022	1,709	196.63	15,624			11,722		11,722	(5,519)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2018	07/14/2021	6,780	194.53	59,091			36,140		36,140	(25,969)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2018	11/12/2021	14,621	186.79	121,256			149,131		149,131	(66,524)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2017	08/14/2020	4,726	180.27	40,044			60,496		60,496	(28,546)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2019	11/15/2022	1,671	197.43	15,312			11,266		11,266	(5,248)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2019	04/15/2020	220	186.67	1,119			1,379		1,379	(1,384)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/22/2019	05/27/2020	3,733	187.50	19,110			21,952		21,952	(22,699)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2019	07/27/2021	368	193.12	2,712			2,235		2,235	(1,471)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2019	06/15/2022	3,561	189.54	31,118			34,651		34,651	(14,138)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2019	09/27/2021	915	196.63	6,912			4,522		4,522	(3,195)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2018	05/14/2021	2,955	193.24	25,638			16,281		16,281	(12,056)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2019	11/22/2022	6,333	197.55	58,172			42,808		42,808	(19,758)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/14/2021	246	187.21	1,743			2,177		2,177	(1,189)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2019	08/13/2021	1,099	195.66	8,278			5,549		5,549	(4,011)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2019	03/14/2022	12,002	185.88	100,841			137,187		137,187	(52,810)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/10/2019	10/14/2022	10,955	195.71	100,125			80,081		80,081	(36,261)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2020	2,160	192.11	15,687			3,370		3,370	(13,285)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2018	09/14/2020	4,513	194.10	32,762			13,946		13,946	(19,903)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2018	03/26/2021	3,235	191.06	27,872			20,346		20,346	(14,426)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2019	05/15/2020	1,198	187.89	6,143			6,443		6,443	(7,389)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2019	06/27/2022	751	191.71	6,653			6,505		6,505	(2,824)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/27/2021	2,512	187.50	17,851			22,030		22,030	(12,007)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/11/2019	07/14/2020	1,869	192.06	9,837			6,262		6,262	(9,552)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2018	11/13/2020	6,162	186.79	42,932			48,741		48,741	(32,967)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/16/2019	09/15/2022	1,991	195.92	18,096			14,094		14,094	(6,589)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2018	05/27/2020	2,776	193.41	20,191			5,470		5,470	(14,243)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2018	09/25/2020	1,934	194.95	14,100			5,589		5,589	(8,103)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2017	10/27/2020	3,328	187.82	29,375			23,560		23,560	(17,570)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2019	06/26/2020	2,801	191.71	14,714			9,328		9,328	(14,818)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2020	01/13/2023	3,921	201.22		36,610		22,036		22,036	(14,573)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/12/2019	12/14/2021	1,011	198.73	7,718			4,642		4,642	(3,226)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2019	04/14/2020	5,111	186.67	26,044			32,095		32,095	(32,197)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2019	11/12/2021	1,116	197.16	8,448			5,579		5,579	(3,783)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2019	07/27/2020	9,300	193.12	49,210			27,993		27,993	(44,640)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2017	06/26/2020	1,806	180.46	15,322			22,599		22,599	(11,056)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2019	08/15/2022	6,218	196.22	56,852			42,403		42,403	(20,518)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2019	11/13/2020	5,498	197.16	29,810			13,745		13,745	(20,068)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2019	02/14/2022	12,541	186.19	105,309			138,828		138,828	(55,682)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2018	04/14/2021	812	192.11	7,036			4,750		4,750	(3,484)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2020	4,658	187.62	23,860			25,435		25,435	(29,208)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/24/2019	10/27/2022	8,466	197.03	77,562			57,821		57,821	(26,921)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2019	09/25/2020	4,653	196.63	25,163			10,563		10,563	(17,776)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2020	01/15/2021	1,490	201.30		8,250		2,683		2,683	(5,567)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2019	05/16/2022	4,364	187.89	37,392			45,868		45,868	(18,112)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2017	11/13/2020	5,062	187.49	44,603			37,557		37,557	(26,725)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2018	01/27/2021	5,016	197.76	45,037			14,597		14,597	(17,406)					-	0001



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

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2018	12/22/2020	3,454	184.69	23,989			33,681		33,681	(18,689)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2019	10/17/2022	1,403	196.07	12,760			10,042		10,042	(4,586)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2020	01/14/2021	4,582	201.22		25,355		8,294		8,294	(17,061)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/24/2017	05/27/2020	5,579	180.14	47,235			71,355		71,355	(34,311)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2019	10/15/2021	1,173	196.07	8,832			6,159		6,159	(4,164)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2018	09/27/2021	8,664	194.95	75,161			48,777		48,777	(32,056)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2019	08/26/2022	876	197.50	8,079			5,580		5,580	(2,777)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2018	06/14/2021	1,138	191.57	9,766			7,454		7,454	(4,848)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2019	07/27/2022	513	193.12	4,574			4,163		4,163	(1,845)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2018	10/14/2021	7,989	191.13	67,799			60,239		60,239	(33,156)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2019	05/17/2021	1,756	187.89	12,507			14,806		14,806	(8,378)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2019	03/12/2021	3,373	185.88	23,638			31,573		31,573	(17,237)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2019	08/27/2020	1,787	197.50	9,708			3,021		3,021	(6,542)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2017	11/27/2020	451	188.44	3,995			3,117		3,117	(2,305)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2018	02/12/2021	1,861	190.79	16,117			11,350		11,350	(8,541)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/15/2019	07/15/2020	1,197	192.22	6,302			3,913		3,913	(6,066)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2019	06/25/2021	1,518	191.71	11,145			9,973		9,973	(6,421)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/11/2017	05/14/2020	100	179.60	846			1,335		1,335	(616)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/26/2022	6,251	187.50	53,443			67,570		67,570	(26,003)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2019	08/12/2022	13,523	195.66	123,304			95,340		95,340	(45,439)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2018	07/14/2020	2,226	194.53	16,281			4,875		4,875	(10,105)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2018	01/14/2021	2,788	195.81	24,843			9,759		9,759	(10,680)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2018	10/27/2021	5,992	188.10	50,152			55,841		55,841	(26,662)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2019	10/15/2020	1,479	196.07	7,975			3,860		3,860	(5,798)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2019	06/14/2022	21,245	189.50	185,599			207,142		207,142	(84,344)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2017	04/27/2020	4,572	178.92	38,446			64,052		64,052	(28,071)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/24/2020	01/27/2023	2,852	200.20		26,552		17,198		17,198	(9,353)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2018	12/27/2021	2,529	184.69	21,062			29,812		29,812	(11,783)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2019	04/27/2022	1,103	187.62	9,398			11,695		11,695	(4,623)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/11/2019	04/13/2022	12,257	186.67	103,875			135,929		135,929	(52,582)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/25/2019	01/27/2021	1,761	185.17	12,258			16,866		16,866	(9,313)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2019	07/15/2022	1,691	192.22	14,983			14,338		14,338	(6,256)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/27/2019	02/25/2022	3,056	185.87	25,674			34,684		34,684	(13,568)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	07/11/2019	07/14/2022	19,031	192.06	168,496			162,901		162,901	(70,603)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2019	06/12/2020	2,746	226.13	21,052			412		412	(33,559)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2018	11/26/2021	1,785	219.61	22,462			11,460		11,460	(26,900)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/16/2019	09/15/2022	173	231.64	2,416			881		881	(1,960)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/27/2019	09/27/2022	519	233.05	6,958			2,248		2,248	(5,986)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2018	12/24/2020	520	213.61	5,128			2,718		2,718	(9,650)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2018	06/14/2021	1,126	222.93	14,433			4,504		4,504	(15,819)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/14/2018	09/14/2021	462	227.19	6,111			1,710		1,710	(5,768)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/14/2020	01/14/2022	511	237.00		5,566		1,093		1,093	(4,473)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2017	12/24/2020	96	229.43	1,368			127		127	(1,065)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/27/2018	07/27/2021	36	224.37	455			143		143	(481)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2018	06/12/2020	161	222.93	1,706			57		57	(2,322)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/14/2019	02/12/2021	1,279	221.27	13,273			4,118		4,118	(19,108)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/16/2019	12/15/2022	42	235.56	570			202		202	(442)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/27/2018	09/27/2021	951	223.94	12,461			4,394		4,394	(12,974)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2021	1,340	225.31	14,375			3,927		3,927	(17,599)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/13/2019	12/14/2021	21	234.64	231			50		50	(224)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/13/2018	04/14/2021	163	221.04	2,099			645		645	(2,422)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2022	637	216.52	7,935			5,035		5,035	(10,185)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/14/2019	05/14/2020	1,385	223.10	10,537			125		125	(19,903)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/26/2018	10/27/2021	1,128	217.17	14,161			7,908		7,908	(17,983)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2022	27	218.44	346			201		201	(422)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/15/2020	01/15/2021	358	237.48		2,754		186		186	(2,568)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/12/2018	10/14/2021	1,189	218.60	15,236			7,588		7,588	(18,412)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/13/2019	12/14/2020	1,696	234.64	12,935			763		763	(14,961)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2020	1,482		225.31	11,323			15		15	(18,456)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/16/2019	.09/15/2020	604		231.64	4,788			205		205	(5,742)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/25/2020	263		223.94	2,844			340		340	(3,625)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2021	139		230.49	1,558			400		400	(1,569)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2018	.06/26/2020	443		223.53	4,663			195		195	(6,187)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2018	.12/27/2021	356		213.61	4,279			3,177		3,177	(6,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2020	1,085		228.49	8,531			217		217	(11,787)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2020	212		217.17	2,190			678		678	(3,669)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2021	1,177		218.44	12,156			4,553		4,553	(19,142)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2021	243		226.19	2,640			754		754	(3,112)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2022	1,149		226.19	15,392			6,793		6,793	(14,759)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2018	.08/13/2021	1,101		225.26	14,135			4,316		4,316	(14,489)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2020	356		230.27	2,657			167		167	(3,760)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2019	.04/15/2020	270		226.07	2,056						(3,144)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2021	219		228.72	2,435			612		612	(2,591)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	22		228.01	302			130		130	(270)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/25/2021	119		227.44	1,307			350		350	(1,463)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/25/2018	.05/27/2021	1,910		221.49	24,407			8,136		8,136	(27,940)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2020	233		235.56	1,788			121		121	(1,936)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2018	.02/26/2021	2,149		221.55	28,988			7,283		7,283	(31,626)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/17/2020	965		227.94	7,568			386		386	(11,013)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	581		232.48	7,736			2,729		2,729	(6,806)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2018	.04/27/2020	669		221.14	7,045			47		47	(10,527)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/26/2018	.01/27/2021	34		233.45	495			36		36	(326)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/14/2022	309		223.52	3,968			1,865		1,865	(4,223)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2018	.04/27/2021	1,587		221.14	20,393			6,476		6,476	(23,507)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2018	.03/26/2021	674		219.69	8,762			2,829		2,829	(10,415)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2021	87		230.27	924			237		237	(1,027)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2021	170		235.56	1,844			435		435	(1,668)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/27/2021	248		237.56	2,714			494		494	(2,382)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/24/2020	627		237.56	4,798			220		220	(4,817)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/15/2018	08/14/2020	1,487		225.26	15,712			1,011		1,011	(19,229)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2019	11/12/2021	103		232.48	1,109			260		260	(1,148)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2020	01/27/2021	2,886		233.89		22,005		2,020		2,020	(19,985)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2019	09/14/2020	1,115		230.49	8,789			457		457	(11,284)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2019	07/15/2020	372		228.72	2,924			71		71	(3,980)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2021	681		229.23	7,660			1,912		1,912	(7,949)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2019	08/27/2021	22		228.01	244			72		72	(267)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2021	9		223.52	96			32		32	(124)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2020	810		218.62	8,213			2,680		2,680	(13,253)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2020	01/18/2022	168		237.48		1,836		409		409	(1,427)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2019	10/17/2022	43		230.42	573			242		242	(507)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2018	11/27/2020	223		219.61	2,318			640		640	(3,554)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2021	1,240		218.62	15,312			8,541		8,541	(19,052)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2022	318		223.52	4,168			2,090		2,090	(4,326)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2018	05/14/2021	1,193		221.23	15,206			5,000		5,000	(17,602)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2019	10/15/2021	152		230.42	1,617			469		469	(1,729)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2021	360		216.52	3,674			1,560		1,560	(6,196)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2018	11/13/2020	1,402		219.74	14,630			3,728		3,728	(22,328)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2022	52		230.27	689			263		263	(640)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2020	01/13/2023	93		237.00		1,252		378		378	(874)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2019	06/26/2020	229		227.44	1,778			39		39	(2,613)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/25/2018	05/27/2020	867		221.49	9,120			277		277	(13,393)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2018	08/27/2020	211		227.62	2,285			120		120	(2,442)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2020	833		229.23	6,590			200		200	(8,765)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/17/2019	06/15/2020	265		226.19	2,034			37		37	(3,234)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/15/2019	08/15/2022	614		227.94	8,470			3,581		3,581	(7,579)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/12/2018	01/14/2021	157		229.43	2,218			224		224	(1,753)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/16/2022	6,345		223.81	83,496			40,542		40,542	(85,907)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/14/2021	2,156		237.00		16,556		927		927	(15,629)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2020	1,322		232.23	9,947			542		542	(12,744)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2018	.05/14/2020	45		221.23	474			9		9	(708)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/14/2020	1,086		225.57	11,540			445		445	(13,772)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/27/2022	237		227.44	3,224			1,346		1,346	(2,963)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2018	.06/25/2021	702		223.53	8,980			2,795		2,795	(9,700)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2021	3,132		227.62	41,211			10,932		10,932	(38,560)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/13/2018	.04/14/2020	167		221.04	1,769			2		2	(2,638)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/15/2020	469		223.81	3,581			33		33	(6,470)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/13/2018	.07/14/2021	1,419		225.57	18,304			5,135		5,135	(18,527)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/13/2021	322		226.77	3,562			1,104		1,104	(4,063)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/26/2021	115		234.50	1,239			261		261	(1,208)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/27/2020	75		228.01	585			37		37	(854)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/16/2019	.09/15/2021	194		231.64	2,192			517		517	(2,119)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2018	.02/12/2021	77		220.90	1,027			262		262	(1,157)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2021	107		233.05	1,155			233		233	(1,159)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	299		237.56	4,047			1,166		1,166	(3,132)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2019	.03/26/2021	357		224.38	3,776			1,027		1,027	(4,820)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2022	217		234.64	2,912			954		954	(2,434)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2018	.03/12/2021	956		221.69	12,953			3,347		3,347	(14,000)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2021	321		233.47	3,458			874		874	(3,347)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/17/2021	67		223.81	719			228		228	(922)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2022	475		233.89		5,150		1,281		1,281	(3,869)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2022	128		226.60	1,679			690		690	(1,629)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2020	1,436		223.52	10,914			244		244	(20,235)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2021	271		232.23	2,917			670		670	(3,030)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/16/2020	471		233.47	3,564			245		245	(4,250)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2022	1,709		225.31	22,484			9,996		9,996	(22,402)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2021	429		226.13	4,656			1,334		1,334	(5,504)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/16/2021	1,053		227.94	11,736			3,348		3,348	(12,824)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/25/2020	1,051		233.05	7,889			263		263	(9,430)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/17/2023	168		237.48		2,272		761		761	(1,511)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2020	782		218.60	8,294			2,034		2,034	(13,032)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2022	459		228.72	6,300			2,497		2,497	(5,564)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2019	.10/15/2020	477		230.42	3,564			277		277	(4,946)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2022	107		233.47	1,430			540		540	(1,168)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/12/2021	9		223.52	94			26		26	(125)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	421		230.49	5,849			2,264		2,264	(4,903)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2020	1,306		226.60	9,975						(14,656)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/12/2021	1,707		219.74	21,600			10,666		10,666	(25,684)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/25/2022	200		234.50	2,674			870		870	(2,249)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/13/2020	1,342		232.48	10,109			617		617	(12,924)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/14/2022	131		221.27	1,665			851		851	(1,890)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/12/2022	1,283		226.77	17,547			7,892		7,892	(16,246)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/27/2020	1,804		234.50	13,663			722		722	(15,838)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2018	.07/27/2020	227		224.37	2,397			145		145	(3,059)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2022	411		226.13	5,506			2,439		2,439	(5,285)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/14/2020	1,305		226.77	10,153			640		640	(15,833)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/25/2022	772		222.85		7,964		4,176		4,176	(3,788)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2022	551		235.93		6,006		1,565		1,565	(4,441)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/16/2020	.03/15/2021	331		211.75		2,205		2,225		2,225	20					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/25/2022	2,562		211.59		25,095		25,180		25,180	86					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/26/2021	893		222.85		6,448		2,241		2,241	(4,206)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/12/2021	1,383		235.75		10,562		857		857	(9,705)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/14/2022	458		235.75		4,990		1,132		1,132	(3,858)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2023	657		235.93		8,866		3,285		3,285	(5,581)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2022	694		211.87		6,674		6,647		6,647	(27)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 ZBUT11V806EZRVWT807	.02/27/2020	.02/27/2023	359		222.85		4,592		2,832		2,832	(1,760)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/13/2020	.03/12/2021	1,586		211.87		10,651		9,943		9,943	(708)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/27/2020	.03/26/2021	449		211.59		2,974		2,936		2,936	(37)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/13/2020	.03/14/2023	415		211.87		5,051		5,051		5,051	(1)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/16/2020	.03/15/2023	1,677		211.75		20,093		21,677		21,677	1,584					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/16/2020	.03/15/2022	118		211.75		1,135		1,207		1,207	72					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.03/27/2020	.03/27/2023	1,493		211.59		18,233		18,489		18,489	256					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.02/18/2020	.02/16/2021	1,653		235.93		12,675		1,273		1,273	(11,402)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/12/2019	.04/14/2020	691		2,907.41	122,610			1,784		1,784	(240,109)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/12/2019	.04/14/2020	271		2,907.41	27,457			19,962		19,962	(21,739)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	337		2,905.58	21,266						(9,545)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	1,767		2,905.58	67,269						(9,674)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	79		2,949.16	11,914			115		115	(24,714)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	1,623		2,905.58	57,523						(6,145)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	4,770		2,905.58	469,854			265,123		265,123	(511,477)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	162		2,978.22	21,667			144		144	(46,409)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	95		2,905.58	6,848						(3,614)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.04/15/2019	.04/15/2020	12,206		2,905.58	2,159,819			35,663		35,663	(4,270,878)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.04/26/2019	.04/27/2020	81		2,939.88	8,163			87		87	(12,686)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.04/26/2019	.04/27/2020	463		2,939.88	84,048			3,733		3,733	(147,199)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/14/2019	.05/14/2020	475		2,834.41	89,240			17,841		17,841	(183,897)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/14/2019	.05/14/2020	182		2,834.41	20,692			22,807		22,807	(24,261)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	1,315		2,850.96	48,750						(19,485)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	11,821		2,850.96	2,177,149			394,947		394,947	(4,457,832)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	172		2,922.23	24,451			3,324		3,324	(56,583)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	279		2,850.96	14,151						(9,297)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	1,386		2,850.96	48,585						(17,040)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	46		2,893.72	7,228			1,126		1,126	(15,851)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	4,637		2,850.96	508,970			405,952		405,952	(745,008)					-	0001



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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2019	05/15/2020	628	2,850.96	33,294						(23,003)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	161	2,826.06	18,337			10,863		10,863	(37,654)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/24/2019	05/27/2020	182	2,826.06	34,078			9,481		9,481	(69,775)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	230	2,886.98	24,966			12,376		12,376	(41,863)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	554	2,886.98	99,840			24,457		24,457	(189,651)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	292	2,889.67	13,351						(5,509)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	1,230	2,889.67	40,527						(10,839)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	7	2,933.02	1,064			242		242	(2,186)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	9,300	2,889.67	1,663,563			428,397		428,397	(3,183,413)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	593	2,889.67	35,672						(19,070)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	964	2,889.67	29,243						(7,003)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	180	2,961.91	24,752			5,157		5,157	(53,494)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	06/17/2019	06/15/2020	3,315	2,889.67	356,376			126,747		126,747	(673,614)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	50	2,924.92	5,525			409		409	(10,965)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/27/2019	06/26/2020	161	2,924.92	29,610			6,453		6,453	(51,223)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	75	3,013.77	7,752			263		263	(10,303)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/12/2019	07/14/2020	561	3,013.77	99,600			13,573		13,573	(149,284)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	45	3,059.51	6,696			717		717	(10,739)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	3,314	3,014.30	338,661			4,420		4,420	(476,735)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	9,828	3,014.30	1,733,063			236,674		236,674	(2,629,289)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	433	3,014.30	26,883						(7,454)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	1,065	3,014.30	42,693						(4,556)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	960	3,014.30	40,820						(5,057)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	207	3,014.30	9,313						(1,321)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2019	07/15/2020	143	3,089.66	18,877			1,550		1,550	(31,626)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	187	3,025.86	34,469			5,004		5,004	(48,783)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/26/2019	07/27/2020	29	3,025.86	3,062			24		24	(4,525)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	185	2,840.60	23,520			12,742		12,742	(48,867)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	679	2,840.60	134,189			62,688		62,688	(237,987)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	3,766	2,847.60	491,205			193,323		193,323	(1,052,630)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	1,401	2,847.60	39,102						(41,067)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	304	2,847.60	9,775						(10,619)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	529	2,847.60	20,619						(23,393)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	67	2,890.31	11,761			4,988		4,988	(21,917)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	237	2,918.79	38,138			15,359		15,359	(74,587)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	1,398	2,847.60	36,218						(37,256)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	08/15/2019	08/17/2020	10,237	2,847.60	2,057,990			932,534		932,534	(3,551,066)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPF6GNF3BB653	08/27/2019	08/27/2020	16	2,869.16	2,700			466		466	(4,700)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHNSJPF6GNF3BB653	08/27/2019	08/27/2020	164	2,869.16	29,140			14,355		14,355	(54,894)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	674	3,007.39	129,792			31,228		31,228	(182,467)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	198	3,007.39	22,052			2,004		2,004	(38,584)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	208	3,072.91	31,500			6,755		6,755	(49,019)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	72	3,042.93	12,062			2,796		2,796	(18,012)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,012	2,997.96	39,759						(25,601)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	2,582	2,997.96	85,140						(48,936)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	4,717	2,997.96	542,976			38,366		38,366	(986,197)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,468	2,997.96	51,480						(30,754)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/16/2019	09/15/2020	12,677	2,997.96	2,474,126			657,311		657,311	(3,462,055)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	384	2,961.79	80,115			25,298		25,298	(112,072)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/27/2019	09/25/2020	106	2,961.79	13,671			1,279		1,279	(27,170)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	248	2,966.15	28,483			5,464		5,464	(60,730)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2019	10/14/2020	751	2,966.15	148,674			51,596		51,596	(217,100)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	653	2,995.68	23,656						(15,013)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157	3,070.57	23,124			6,443		6,443	(37,367)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,459	2,995.68	48,944						(30,626)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	3,966	2,995.68	432,432			44,778		44,778	(922,410)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	10,719	2,995.68	2,053,756			660,558		660,558	(2,939,745)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,450	2,995.68	45,188						(27,685)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	93	3,040.62	15,372			4,500		4,500	(23,685)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6GNF3B8653	10/25/2019	10/27/2020	478	3,022.55	89,590			27,269		27,269	(125,895)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6GNF3B8653	10/25/2019	10/27/2020	58	3,022.55	10,560			428		428	(13,093)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	425	3,096.63	85,475			17,840		17,840	(97,268)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	78	3,096.63	8,797			417		417	(13,604)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,165	3,120.46	346,613			8,503		8,503	(519,988)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	9,262	3,120.46	1,855,508			356,755		356,755	(2,005,792)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,312	3,120.46	45,045						(16,745)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,165	3,120.46	42,530						(16,484)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	212	3,198.47	32,604			5,567		5,567	(37,897)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	425	3,120.46	16,298						(6,612)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	21	3,167.27	3,582			637		637	(4,018)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	337	3,153.63	68,032			12,135		12,135	(68,395)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	34	3,153.63	3,873			63		63	(4,928)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	438	3,168.80	87,104			16,252		16,252	(86,376)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	246	3,168.80	27,612			881		881	(34,488)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	8,897	3,191.45	1,734,935			303,692		303,692	(1,654,408)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,184	3,191.45	44,982						(11,479)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,172	3,191.45	47,124						(12,602)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	52	3,239.32	8,580			1,392		1,392	(8,463)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	376	3,191.45	15,960						(4,451)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	169	3,271.24	25,002			3,820		3,820	(25,184)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	3,176	3,191.45	343,577			5,190		5,190	(434,485)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	507	3,240.02	101,045			14,721		14,721	(83,842)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	124	3,240.02	14,311			148		148	(12,777)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	94	3,283.15		10,027		148		148	(9,879)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	479	3,283.15		91,686		12,206		12,206	(79,479)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	1,228	3,289.29		47,268					(47,268)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	556	3,289.29		24,156					(24,156)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	4,309	3,289.29		.460,688		2,718		2,718	(.457,969)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	9,525	3,289.29		1,798,399		240,326		240,326	(1,558,073)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	1,969	3,289.29		80,938					(80,938)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	226	3,371.52		31,812		3,730		3,730	(28,082)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	12	3,338.63		1,936		236		236	(1,700)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	.01/27/2020	.01/27/2021	341	3,243.63		68,510		11,191		11,191	(57,319)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	.01/27/2020	.01/27/2021	68	3,243.63		13,140		160		160	(12,980)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	663	3,380.16		130,682		12,174		12,174	(118,508)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	165	3,380.16		18,309		145		145	(18,164)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	147	3,454.55		21,731		2,085		2,085	(19,646)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	8,209	3,370.29		1,612,870		159,843		159,843	(1,453,026)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	475	3,370.29		20,800					(20,800)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	1,197	3,370.29		49,631					(49,631)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	941	3,370.29		36,772					(36,772)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	3,528	3,370.29		394,748		1,032		1,032	(393,716)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	40	3,420.84		6,669		647		647	(6,022)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/27/2020	.02/26/2021	328	2,978.76		71,541		32,913		32,913	(38,627)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/27/2020	.02/26/2021	17	2,978.76		2,683		534		534	(2,149)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.03/13/2020	.03/12/2021	217	2,711.02		58,606		29,184		29,184	(29,422)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.03/13/2020	.03/12/2021	1,302	2,711.02		444,392		280,056		280,056	(164,336)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	1,781	2,386.13		37,400		18,265		18,265	(19,135)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	107	2,445.78		27,719		39,286		39,286	11,567					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	4,887	2,386.13		1,343,232		1,413,890		1,413,890	70,658					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	1,980	2,386.13		43,943		22,307		22,307	(21,636)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	92	2,421.92		24,992		35,286		35,286	10,294					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	12,223	2,386.13		3,558,130		4,959,653		4,959,653	1,401,523					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/16/2020	.03/15/2021	763	2,386.13		17,836		9,406		9,406	(8,430)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/27/2020	.03/26/2021	250	2,541.47		69,960		76,902		76,902	6,942					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/27/2020	.03/26/2021	33	2,541.47		7,888		7,951		7,951	63					-	0001

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

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	04/15/2019	3,808		2,978.22	(501,245)			(3,397)		(3,397)	1,092,561					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	04/15/2019	399		3,015.99	(44,544)			(177)		(177)	101,938					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	04/15/2019	79		2,968.05	(10,879)			(85)		(85)	23,447					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMAJ20ELI146	04/15/2019	146		3,014.54	(5,950)						8,916					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	119		3,086.87	(11,410)			(125)		(125)	24,084					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	47		3,042.78	(2,042)						3,015					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	34		3,079.52	(1,030)						1,271					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	97		3,035.43	(11,786)			(225)		(225)	23,399					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	89		3,057.48	(9,851)			(147)		(147)	20,100					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	04/26/2019	158		3,072.17	(16,240)			(208)		(208)	33,755					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	183		2,919.44	(24,653)			(3,430)		(3,430)	60,463					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	76		2,933.61	(4,342)			(2,285)		(2,285)	10,028					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	51		2,947.79	(6,077)			(742)		(742)	15,792					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	61		2,976.13	(6,436)			(682)		(682)	17,680					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	14		2,969.04	(615)			(131)		(131)	1,726					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	180		2,926.53	(23,511)			(3,226)		(3,226)	58,564					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/14/2019	91		2,926.53	(5,517)			(3,270)		(3,270)	12,123					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	947		2,939.34	(124,200)			(16,032)		(16,032)	300,029					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	337		2,957.87	(40,896)			(4,921)		(4,921)	101,569					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	1,847		2,936.49	(113,198)			(26,154)		(26,154)	277,440					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	860		2,965.00	(101,268)			(11,632)		(11,632)	255,737					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	800		2,893.72	(125,400)			(19,751)		(19,751)	277,990					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	5,147		2,929.36	(702,933)			(95,330)		(95,330)	1,662,069					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	46		2,910.83	(6,708)			(970)		(970)	15,330					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	3,736		2,922.23	(525,045)			(72,249)		(72,249)	1,229,818					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	566		2,950.74	(31,008)			(4,544)		(4,544)	80,853					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	1,496		2,929.36	(96,816)			(27,226)		(27,226)	228,932					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	198		2,893.72	(16,442)			(9,113)		(9,113)	31,712					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	05/15/2019	110		2,907.98	(8,316)			(3,702)		(3,702)	17,514					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	167		2,900.85	(25,460)			(3,854)		(3,854)	57,234					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/15/2019	.05/15/2020	419		2,943.62	(24,378)			(4,546)		(4,546)	61,467					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	129		2,924.97	(7,373)			(787)		(787)	25,592					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	9		2,910.84	(1,178)			(259)		(259)	2,944					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	77		2,917.91	(10,030)			(2,117)		(2,117)	25,390					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	51		2,939.10	(5,992)			(1,193)		(1,193)	15,869					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	45		2,967.36	(4,674)			(805)		(805)	13,248					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/24/2019	.05/27/2020	32		2,960.30	(1,359)			(40)		(40)	5,386					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	74		2,988.02	(3,924)			(414)		(414)	10,120					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	143		2,980.81	(17,697)			(2,964)		(2,964)	40,864					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	138		2,980.81	(7,682)			(945)		(945)	19,366					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	336		2,973.59	(42,826)			(7,577)		(7,577)	97,703					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	28		3,031.33	(2,740)			(348)		(348)	7,006					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	47		3,002.46	(5,350)			(832)		(832)	12,888					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/14/2019	.06/12/2020	18		3,009.68	(793)			(47)		(47)	2,164					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	382		2,985.03	(47,073)			(9,096)		(9,096)	108,448					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	664		2,969.14	(41,088)			(3,657)		(3,657)	106,623					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	7		2,948.91	(986)			(218)		(218)	2,116					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	289		3,012.48	(12,609)			(304)		(304)	36,441					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	2,661		2,961.91	(359,892)			(76,267)		(76,267)	791,103					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	130		2,940.24	(19,088)			(4,256)		(4,256)	40,575					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	1,974		2,976.36	(115,812)			(8,391)		(8,391)	305,927					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	130		2,947.46	(9,375)			(1,380)		(1,380)	22,764					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	135		2,983.58	(7,449)			(454)		(454)	20,164					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	4,535		2,969.14	(596,278)			(121,111)		(121,111)	1,333,202					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	957		2,933.02	(144,610)			(33,491)		(33,491)	302,212					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	216		2,998.03	(25,188)			(4,630)		(4,630)	59,446					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	123		2,933.02	(9,798)			(1,901)		(1,901)	22,636					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	.06/17/2019	.06/15/2020	599		3,005.26	(67,470)			(11,837)		(11,837)	162,485					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	47		3,041.92	(5,382)			(671)		(671)	11,782					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	61		3,034.60	(7,115)			(897)		(897)	15,368					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	11		3,063.85	(415)						1,111					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	39		3,027.29	(2,086)			(9)		(9)	5,286					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	31		3,019.98	(3,938)			(539)		(539)	8,286					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2019	.06/26/2020	22		3,056.54	(2,300)			(244)		(244)	5,192					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	235		3,134.32	(25,028)			(1,811)		(1,811)	45,255					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	41		3,119.25	(1,860)			(3)		(3)	2,589					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	34		3,111.72	(1,632)			(3)		(3)	2,271					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	187		3,104.18	(22,883)			(1,785)		(1,785)	39,864					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	43		3,149.39	(4,310)			(302)		(302)	7,927					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/12/2019	.07/14/2020	95		3,111.72	(11,211)			(855)		(855)	19,595					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	1,423		3,103.22	(75,075)			(17)		(17)	110,601					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	294		3,094.18	(37,613)			(3,108)		(3,108)	64,361					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	391		3,059.51	(57,702)			(6,270)		(6,270)	93,858					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	1,266		3,097.19	(69,815)			(27)		(27)	104,016					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	45		3,082.12	(6,035)			(550)		(550)	10,173					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	1,226		3,112.26	(145,214)			(10,711)		(10,711)	254,920					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	3,961		3,095.69	(503,868)			(41,567)		(41,567)	865,050					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	88		3,059.51	(6,493)			(18)		(18)	9,558					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	498		3,067.05	(71,250)			(7,143)		(7,143)	117,751					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	143		3,119.80	(16,340)			(1,183)		(1,183)	28,774					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	3,459		3,089.66	(451,403)			(37,577)		(37,577)	766,775					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	113		3,074.59	(7,446)			(10)		(10)	11,009					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2019	.07/15/2020	425		3,127.34	(18,176)			(1)		(1)	26,785					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	115		3,146.89	(12,527)			(1,116)		(1,116)	21,442					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	20		3,139.33	(2,244)			(204)		(204)	3,825					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	53		3,124.20	(6,360)			(595)		(595)	10,653					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/26/2019	.07/27/2020	29		3,131.77	(1,288)						2,194					-	0001



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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	111	2,954.22	(14,444)			(5,583)		(5,583)	32,976					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	89	2,932.92	(6,452)			(2,221)		(2,221)	19,771					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	198	2,989.73	(22,368)			(8,189)		(8,189)	55,260					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	44	2,940.02	(3,062)			(995)		(995)	9,682					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	72	2,932.92	(10,159)			(4,159)		(4,159)	22,102					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	299	2,925.82	(43,333)			(18,237)		(18,237)	92,962					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	51	2,975.53	(2,716)			(689)		(689)	10,048					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	67	2,910.25	(10,811)			(4,443)		(4,443)	21,283					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	316	2,924.49	(48,870)			(19,536)		(19,536)	98,528					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	3,485	2,918.79	(549,845)			(225,838)		(225,838)	1,096,709					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	4,147	2,925.91	(638,921)			(255,167)		(255,167)	1,289,878					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	699	2,940.15	(53,730)			(10,823)		(10,823)	159,775					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	1,673	2,928.76	(137,709)			(31,034)		(31,034)	395,078					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	1,287	2,925.91	(107,751)			(24,773)		(24,773)	306,271					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	237	2,954.39	(33,008)			(12,463)		(12,463)	70,650					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	887	2,897.43	(150,238)			(63,177)		(63,177)	288,381					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	1,017	2,933.03	(152,567)			(61,104)		(61,104)	312,497					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	44	2,904.55	(4,150)			(1,153)		(1,153)	11,015					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	385	2,890.31	(66,686)			(28,745)		(28,745)	126,314					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/15/2019	08/17/2020	63	2,890.31	(6,462)			(1,995)		(1,995)	16,367					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	50	2,962.41	(6,077)			(2,756)		(2,756)	14,706					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	6	3,005.45	(542)			(20)		(20)	1,124					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	10	2,969.58	(1,146)			(73)		(73)	2,320					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	33	3,019.79	(3,017)			(1,240)		(1,240)	8,650					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/27/2019	08/27/2020	81	2,976.75	(9,187)			(4,101)		(4,101)	23,090					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	32	3,165.28	(3,240)			(546)		(546)	5,832					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	11	3,135.20	(470)			(10)		(10)	1,107					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	85	3,120.17	(10,650)			(1,931)		(1,931)	17,936					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	271	3,097.61	(37,210)			(6,873)		(6,873)	60,580					-	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	8	3,157.76	(883)			(152)		(152)	1,578					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	123	3,112.65	(6,531)			(173)		(173)	14,606					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	278	3,105.13	(36,951)			(6,830)		(6,830)	61,058					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	54	3,105.13	(3,064)			(87)		(87)	6,782					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	11	3,067.54	(794)			(39)		(39)	1,611					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,609	3,087.90	(102,773)			(2,185)		(2,185)	231,720					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	208	3,110.38	(26,875)			(5,137)		(5,137)	45,135					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	2,013	3,080.40	(135,788)			(3,129)		(3,129)	301,589					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	88	3,057.92	(6,943)			(233)		(233)	14,637					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	5,714	3,072.91	(851,361)			(185,125)		(185,125)	1,343,494					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,941	3,042.93	(322,428)			(75,682)		(75,682)	487,553					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	1,006	3,042.93	(86,832)			(3,568)		(3,568)	177,565					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	400	3,074.41	(59,280)			(12,896)		(12,896)	93,826					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	254	3,050.42	(41,040)			(9,274)		(9,274)	63,098					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	72	3,059.42	(11,223)			(2,539)		(2,539)	17,388					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/16/2019	09/15/2020	4,368	3,080.40	(632,489)			(132,097)		(132,097)	1,016,836					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	115	3,117.28	(13,475)			(3,113)		(3,113)	24,657					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	7	3,109.88	(812)			(187)		(187)	1,465					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	5	3,087.67	(312)			(7)		(7)	862					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	74	3,013.62	(6,942)			(416)		(416)	15,957					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	10	3,065.45	(710)			(23)		(23)	1,844					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	92	3,028.43	(15,042)			(4,279)		(4,279)	23,856					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	170	3,058.05	(25,049)			(6,504)		(6,504)	41,806					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/27/2019	09/25/2020	17	3,102.48	(853)			(15)		(15)	2,455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	16	3,114.46	(1,829)			(504)		(504)	3,505					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	17	3,032.89	(1,230)			(163)		(163)	3,306					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	393	3,062.55	(55,035)			(16,534)		(16,534)	95,287					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	11	3,040.30	(1,642)			(519)		(519)	2,742					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/14/2019	10/14/2020	71	3,077.38	(3,819)			(366)		(366)	11,980					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	176		3,055.13	(25,366)			(7,843)		(7,843)	43,473					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	160		3,062.55	(9,663)			(1,038)		(1,038)	28,728					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2019	10/14/2020	155		3,121.87	(16,974)			(4,607)		(4,607)	33,170					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,063		3,078.06	(65,930)			(3,366)		(3,366)	186,276					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	596		3,040.62	(48,374)			(3,517)		(3,517)	119,873					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	4,942		3,078.06	(698,204)			(191,527)		(191,527)	1,166,639					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,579		3,085.55	(92,235)			(4,522)		(4,522)	267,458					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	1,514		3,040.62	(246,976)			(72,890)		(72,890)	383,604					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157		3,108.02	(19,552)			(5,110)		(5,110)	34,611					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	157		3,048.10	(24,797)			(7,376)		(7,376)	39,216					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	441		3,069.07	(64,363)			(18,186)		(18,186)	106,186					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	728		3,055.59	(53,192)			(3,421)		(3,421)	138,655					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	3,039		3,070.57	(441,228)			(124,822)		(124,822)	723,902					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/15/2019	10/15/2020	719		3,055.59	(110,664)			(32,029)		(32,029)	176,830					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	17		3,120.78	(2,117)			(26)		(26)	2,575					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	41		3,158.56	(4,563)			(38)		(38)	5,159					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	110		3,120.78	(14,044)			(3,768)		(3,768)	23,673					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	160		3,113.23	(21,195)			(5,647)		(5,647)	35,115					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/25/2019	10/27/2020	208		3,181.23	(20,347)			(5,200)		(5,200)	38,165					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	26		3,197.27	(1,430)			(42)		(42)	2,700					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	91		3,197.27	(12,701)			(2,378)		(2,378)	16,154					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	18		3,205.01	(969)			(27)		(27)	1,878					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	191		3,251.46	(21,490)			(3,661)		(3,661)	29,157					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	39		3,243.72	(4,500)			(783)		(783)	6,005					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	13		3,220.50	(615)			(16)		(16)	1,226					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	79		3,189.53	(11,393)			(2,131)		(2,131)	14,512					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	25		3,166.30	(3,904)			(757)		(757)	4,824					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/14/2019	11/13/2020	21		3,189.53	(1,267)			(38)		(38)	2,381					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,694		3,214.07	(96,187)			(984)		(984)	182,832					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	1,352	3,175.07	(223,660)			(40,254)		(40,254)	256,536					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	825	3,167.27	(140,080)			(25,220)		(25,220)	159,177					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	301	3,167.27	(24,064)			(388)		(388)	40,489					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,845	3,206.27	(567,458)			(96,297)		(96,297)	670,349					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	345	3,185.99	(24,188)			(330)		(330)	42,461					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	825	3,206.27	(49,955)			(538)		(538)	92,237					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	212	3,237.48	(27,654)			(4,522)		(4,522)	33,566					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	3,054	3,198.47	(464,111)			(80,381)		(80,381)	547,198					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	21	3,185.99	(3,315)			(585)		(585)	3,824					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2019	11/16/2020	186	3,181.31	(30,044)			(5,304)		(5,304)	34,899					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	2	3,216.70	(301)			(50)		(50)	327					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	121	3,248.24	(16,910)			(2,725)		(2,725)	18,844					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	2	3,303.43	(177)			(26)		(26)	209					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	33	3,232.47	(4,956)			(814)		(814)	5,468					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	8	3,256.12	(439)			(4)		(4)	673					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	180	3,311.31	(19,391)			(2,844)		(2,844)	22,725					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	23	3,287.66	(916)			(7)		(7)	1,507					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/27/2019	11/27/2020	3	3,224.59	(216)			(2)		(2)	311					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	91	3,319.32	(10,282)			(1,554)		(1,554)	11,600					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	194	3,279.71	(10,102)			(198)		(198)	14,984					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	156	3,271.79	(21,440)			(3,490)		(3,490)	22,914					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	14	3,240.10	(955)			(22)		(22)	1,299					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	38	3,311.40	(1,513)			(26)		(26)	2,417					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	191	3,263.86	(27,104)			(4,393)		(4,393)	29,085					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	52	3,269.64	(7,590)			(1,173)		(1,173)	7,725					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	385	3,255.28	(26,937)			(233)		(233)	39,187					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	788	3,239.32	(129,271)			(21,220)		(21,220)	129,002					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	2,654	3,271.24	(387,079)			(59,912)		(59,912)	395,025					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	943	3,247.30	(150,500)			(24,186)		(24,186)	149,817					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	700		3,279.21	(41,124)			(275)		(275)	63,227					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	118		3,271.24	(7,313)			(51)		(51)	10,989					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	169		3,311.13	(21,114)			(3,081)		(3,081)	22,267					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	1,676		3,287.19	(92,555)			(556)		(556)	143,607					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	296		3,239.32	(23,153)			(230)		(230)	32,621					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	4,247		3,279.21	(601,842)			(93,305)		(93,305)	620,258					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/16/2019	12/15/2020	265		3,253.68	(41,236)			(6,647)		(6,647)	41,445					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	199		3,393.92	(21,835)			(2,700)		(2,700)	19,388					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	9		3,304.82	(1,446)			(193)		(193)	1,253					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	15		3,312.92	(1,085)			(8)		(8)	1,066					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	298		3,337.22	(41,291)			(5,292)		(5,292)	36,020					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	12/27/2019	12/24/2020	109		3,353.42	(5,667)			(30)		(30)	5,719					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	109		3,406.27		(12,941)		(1,541)		(1,541)	11,400					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	14		3,422.68		(529)		(5)		(5)	523					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	51		3,389.85		(2,498)		(25)		(25)	2,473					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	14		3,398.06		(660)		(7)		(7)	654					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	10		3,348.81		(1,461)		(176)		(176)	1,284					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	20		3,414.48		(2,272)		(272)		(272)	1,999					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	31		3,430.89		(3,310)		(402)		(402)	2,908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	15		3,430.89		(512)		(5)		(5)	507					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2020	01/14/2021	310		3,381.64		(40,873)		(4,831)		(4,831)	36,042					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	12		3,355.08		(1,808)		(218)		(218)	1,590					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	251		3,356.72		(16,830)		(51)		(51)	16,779					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	226		3,412.64		(26,671)		(3,177)		(3,177)	23,494					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	1,859		3,387.97		(98,452)		(227)		(227)	98,224					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	584		3,348.50		(90,712)		(10,886)		(10,886)	79,826					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	4,299		3,379.75		(581,195)		(68,517)		(68,517)	512,678					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	854		3,346.85		(131,227)		(16,160)		(16,160)	115,067					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/15/2020	01/15/2021	2,899		3,371.52		(404,284)		(47,733)		(47,733)	356,551					-	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	1,085		3,379.75		(61,404)		(150)		(150)	.61,254					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	515		3,338.63		(39,324)		(142)		(142)	.39,182					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	879		3,338.63		(139,009)		(17,086)		(17,086)	.121,923					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/15/2020	.01/15/2021	599		3,355.08		(40,779)		(125)		(125)	.40,654					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	115		3,365.27		(14,806)		(2,071)		(2,071)	.12,734					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	105		3,373.38		(13,167)		(1,844)		(1,844)	.11,323					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	79		3,340.94		(11,213)		(1,587)		(1,587)	.9,626					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	10		3,349.05		(1,280)		(7)		(7)	.1,273					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	10		3,308.50		(1,673)		(252)		(252)	.1,421					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	12		3,381.48		(1,447)		(7)		(7)	.1,440					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	31		3,357.16		(4,151)		(578)		(578)	.3,573					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.01/27/2020	.01/27/2021	46		3,357.16		(5,990)		(33)		(33)	.5,957					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	160		3,506.92		(19,979)		(1,823)		(1,823)	.18,156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	16		3,447.76		(2,445)		(224)		(224)	.2,221					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	17		3,532.27		(1,931)		(177)		(177)	.1,755					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	78		3,515.37		(9,422)		(859)		(859)	.8,563					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	17		3,532.27		(633)		(4)		(4)	.629					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	392		3,481.56		(53,953)		(4,928)		(4,928)	.49,025					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	15		3,506.92		(695)		(5)		(5)	.690					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2020	.02/12/2021	133		3,498.47		(6,688)		(48)		(48)	.6,640					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	691		3,429.27		(109,743)		(10,800)		(10,800)	.98,943					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	734		3,420.84		(120,038)		(11,862)		(11,862)	.108,175					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	445		3,420.84		(36,000)		(69)		(69)	.35,931					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	313		3,439.38		(22,366)		(38)		(38)	.22,329					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	341		3,430.96		(53,935)		(5,300)		(5,300)	.48,635					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	3,931		3,462.97		(552,525)		(54,247)		(54,247)	.498,278					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	236		3,437.70		(17,093)		(29)		(29)	.17,064					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	40		3,439.38		(6,143)		(602)		(602)	.5,541					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/18/2020	.02/16/2021	2,510		3,454.55		(363,780)		(35,631)		(35,631)	.328,149					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	147	3,488.25		(18,711)		(1,839)		(1,839)	16,872					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	998	3,462.97		(60,570)		(88)		(88)	60,482					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/18/2020	02/16/2021	1,535	3,471.40		(87,458)		(120)		(120)	87,338					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	55	3,038.34		(10,082)		(4,564)		(4,564)	5,518					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	9	3,045.78		(1,019)		(166)		(166)	853					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	8	3,090.46		(795)		(110)		(110)	685					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	95	3,097.91		(14,297)		(6,163)		(6,163)	8,134					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	60	3,090.46		(9,256)		(4,042)		(4,042)	5,214					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	83	3,068.12		(13,838)		(6,173)		(6,173)	7,666					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/27/2020	02/26/2021	35	3,112.80		(4,975)		(2,138)		(2,138)	2,837					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	11	2,772.02		(2,544)		(1,167)		(1,167)	1,377					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	160	2,765.24		(48,964)		(30,409)		(30,409)	18,555					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	293	2,812.68		(81,830)		(49,084)		(49,084)	32,746					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	177	2,805.91		(37,458)		(16,284)		(16,284)	21,174					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	30	2,833.02		(5,840)		(2,406)		(2,406)	3,434					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	569	2,792.35		(165,148)		(100,858)		(100,858)	64,290					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	280	2,819.46		(77,213)		(46,346)		(46,346)	30,867					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	2,274	2,457.71		(518,630)		(551,608)		(551,608)	(32,978)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	1,041	2,427.89		(271,611)		(395,491)		(395,491)	(123,881)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	4,736	2,445.78		(1,186,500)		(1,740,864)		(1,740,864)	(554,364)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	782	2,421.92		(206,456)		(299,123)		(299,123)	(92,668)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	96	2,433.85		(23,207)		(24,848)		(24,848)	(1,641)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	918	2,421.92		(226,884)		(243,703)		(243,703)	(16,819)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	1,226	2,451.75		(283,433)		(302,611)		(302,611)	(19,179)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	373	2,427.89		(91,047)		(97,771)		(97,771)	(6,724)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	107	2,469.64		(25,449)		(37,696)		(37,696)	(12,247)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	92	2,435.05		(23,628)		(34,532)		(34,532)	(10,904)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	5,178	2,451.75		(1,281,214)		(1,888,444)		(1,888,444)	(607,230)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/16/2020	03/15/2021	486	2,425.50		(127,484)		(185,187)		(185,187)	(57,703)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	22		2,624.07		(5,124)		(5,885)		(5,885)	(760)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	106		2,636.78		(23,598)		(27,153)		(27,153)	(3,555)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	122		2,617.71		(28,181)		(32,205)		(32,205)	(4,025)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	33		2,630.42		(5,865)		(6,217)		(6,217)	(352)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(17,137,636)	(8,096,156)	0	(9,455,932)	XXX	(9,455,932)	33,110,130	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(17,137,636)	(8,096,156)	0	(9,455,932)	XXX	(9,455,932)	33,110,130	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(17,137,636)	(8,096,156)	0	(9,455,932)	XXX	(9,455,932)	33,110,130	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(17,137,636)	(8,096,156)	0	(9,455,932)	XXX	(9,455,932)	33,110,130	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										13,867,226	3,415,341	0	9,200,846	XXX	9,200,846	(12,579,941)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										128,060	0	0	177,668	XXX	177,668	848	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										13,995,286	3,415,341	0	9,378,514	XXX	9,378,514	(12,579,093)	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**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			NONE					
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs .....	Cash .....	000000-00-0 .....	Cash .....	4,760,000	4,760,000	XXX .....		V .....
Morgan Stanley .....	Cash .....	000000-00-0 .....	Cash .....	100,000	100,000	XXX .....		V .....
Wells Fargo .....	Cash .....	000000-00-0 .....	Cash .....	2,470,000	2,470,000	XXX .....		V .....
0299999999 - Total				7,330,000	7,330,000	XXX	XXX	XXX

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

## SCHEDULE DB - PART E

### Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program .....			25,887,010	25,887,010	..04/01/2020 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,887,010	25,887,010	XXX
9999999 - Totals				25,887,010	25,887,010	XXX

General Interrogatories:

1. Total activity for the year      Fair Value \$ .....10,735,632      Book/Adjusted Carrying Value \$ .....10,735,632
2. Average balance for the year      Fair Value \$ .....16,137,640      Book/Adjusted Carrying Value \$ .....16,137,640
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ .....5,912,784    NAIC 2 \$ .....19,974,226    NAIC 3 \$ .....0    NAIC 4 \$ .....0    NAIC 5 \$ .....0    NAIC 6 \$ .....0

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-2K-2	OPIC		1	2,162,555	2,162,555	02/15/2028
690353-5A-1	OPIC AGENCY DEBENTURES		1	1,700,000	1,700,000	05/15/2024
690353-C8-8	OPIC		1	1,846,897	1,846,897	06/01/2033
690353-C9-6	OPIC		1	4,452,830	4,452,830	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate		1	699,820	699,820	09/15/2022
690353-U8-8	OPIC		1	1,554,552	1,554,552	02/15/2028
90376P-AB-7	OVERSEAS PRIVATE INV COR AGENCY DEBENTUR		1	2,700,000	2,700,000	04/20/2035
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,116,654	15,116,654	XXX
0599999. Total - U.S. Government Bonds				15,116,654	15,116,654	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1FE	2,500,000	2,500,000	09/01/2027
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1FE	1,500,000	1,500,000	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1FE	700,000	700,000	01/16/2025
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,700,000	4,700,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,700,000	4,700,000	XXX
00772B-AQ-4	AERCAP		2FE	2,033,340	2,129,821	10/30/2020
02665W-BS-9	AMERICAN HONDA FINANCE		1FE	2,487,661	2,476,910	07/20/2020
166754-AN-1	CHEVRON PHILLIPS CHEM		1FE	857,712	860,059	05/01/2020
22550U-AA-9	CREDIT SUISSE NEW YORK		1FE	2,562,994	2,700,000	02/04/2022
24422E-UN-7	JOHN DEERE CAPITAL		1FE	1,243,842	1,250,000	07/10/2020
256746-AE-8	DOLLAR TREE INC		2FE	332,750	334,000	04/17/2020
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1FE	673,744	700,000	11/26/2021
340711-AT-7	FLORIDA GAS TRANSMISSION		2FE	806,068	806,608	07/15/2020
571903-AL-7	MARRIOTT INTERNATIONAL-CL A		2FE	2,887,156	3,012,132	10/15/2020
57629W-OR-9	MASSMUTUAL GLOBAL FUND		1FE	2,505,316	2,700,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1FE	1,009,192	1,025,000	05/28/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC		2FE	1,200,196	1,207,380	08/24/2020
78013X-RJ-9	ROYAL BANK OF CANADA		1FE	3,589,812	3,600,000	07/22/2020
816851-BD-0	SEMPRA ENERGY		2FE	523,013	599,349	01/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1FE	3,146,332	3,200,000	03/17/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				25,859,128	26,601,259	XXX
05492M-AA-3	BCOFC 2019-1A A1		1FE	982,721	986,333	10/20/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				982,721	986,333	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				26,841,849	27,587,592	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				40,975,782	41,717,913	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				5,682,721	5,686,333	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				46,658,503	47,404,246	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			25,000	25,000	
000000-00-0	BB&T Bank Money Market Account			19,502	19,502	
9099999. Total - Cash (Schedule E Part 1 type)				44,502	44,502	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			5,003,949	5,003,949	
	SINOPEC CENTURY BRIGHT C CP			1,499,962	1,493,665	04/01/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				6,503,911	6,497,614	XXX
9999999 - Totals				53,206,916	53,946,362	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ .....(27,172,787)

Book/Adjusted Carrying Value \$ .....(26,357,941)
2. Average balance for the year

Fair Value \$ .....70,720,971

Book/Adjusted Carrying Value \$ .....70,840,659

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....					(23,455,513)	(33,394,248)	(2,295,877)	XXX.
BRANCH BANKING & TRUST CO. .... WINSTON-SALEM, NC .....					1,326,848	1,328,535	1,330,115	XXX.
FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....					1,439,414	1,390,359	1,405,859	XXX.
HUNTINGTON BANK ..... COLUMBUS, OH .....					1,049,517	1,550,835	1,552,315	XXX.
JP MORGAN/CHASE ..... NEW YORK, NY .....					(13,198,061)	(17,373,226)	(17,270,565)	XXX.
NORTHERN TRUST ..... CHICAGO, IL .....					271,535	241,535	223,016	XXX.
US BANK ..... CINCINNATI, OH .....					4,494,256	3,664,403	4,133,545	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			169,940	166,791	166,791	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(27,902,064)	(42,425,016)	(10,754,801)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]