



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile _____ United States of America

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

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

John Finn Barrett	John Henry Bultema III	Jill Tripp McGruder
Jonathan David Niemeyer	Donald Joseph Wuebbling #	

State of Ohio SS: _____
County of Hamilton

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

John Henry Bultema III
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
23rd day of April, 2021

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

Yes [] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,893,629,746		3,893,629,746	3,804,038,423
2. Stocks:				
2.1 Preferred stocks	29,676,833		29,676,833	29,676,833
2.2 Common stocks	141,847,459	624,984	141,222,475	122,827,299
3. Mortgage loans on real estate:				
3.1 First liens	604,779,758		604,779,758	612,405,603
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (406,784)), cash equivalents (\$ 38,416,661) and short-term investments (\$ 5,942,628)	43,952,505		43,952,505	48,802,087
6. Contract loans (including \$ premium notes)	662,871,495		662,871,495	656,046,366
7. Derivatives	111,498,793		111,498,793	114,170,913
8. Other invested assets	408,514,142	7,107,415	401,406,727	414,480,032
9. Receivables for securities	1,450,125		1,450,125	566,403
10. Securities lending reinvested collateral assets	57,135,251		57,135,251	16,110,852
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,955,356,107	7,732,399	5,947,623,708	5,819,124,811
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	56,517,324		56,517,324	51,814,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,447,111		8,447,111	7,940,124
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	42,961,108		42,961,108	43,171,255
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,934,468		4,934,468	4,390,466
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	118,145		118,145	26,925
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	2,311,503		2,311,503	0
18.2 Net deferred tax asset	58,643,656	22,229,715	36,413,941	35,982,991
19. Guaranty funds receivable or on deposit	1,595,225		1,595,225	1,647,651
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	8,316,670	8,316,670	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,139,201,317	38,278,784	6,100,922,533	5,964,098,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,139,201,317	38,278,784	6,100,922,533	5,964,098,564
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,746,526,666 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,746,526,666	4,685,419,722
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	255,711	263,016
3. Liability for deposit-type contracts (including \$ Modco Reserve)	439,365,007	429,659,579
4. Contract claims:		
4.1 Life	17,340,888	21,042,989
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ 869,663 and coupons \$ due and unpaid	869,663	1,265,036
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	75,856,129	74,775,894
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,182,369	1,334,727
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	3,521,834	3,636,807
9.4 Interest Maintenance Reserve	14,727,617	9,046,336
10. Commissions to agents due or accrued-life and annuity contracts \$ 630,723 , accident and health \$ and deposit-type contract funds \$	630,723	731,126
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	286,242	560,242
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,821,783	3,253,522
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		3,126,165
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	58,541	166,350
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	16,164,698	8,544,847
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,134,707	1,088,710
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	92,902,348	82,572,724
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	3,252,635	1,635,809
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	85,694,239	91,859,843
24.09 Payable for securities	21,131,465	885,044
24.10 Payable for securities lending	134,655,422	86,129,514
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	90,781,820	94,047,043
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,749,160,507	5,601,045,045
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,749,160,507	5,601,045,045
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	139,189,358	150,480,851
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	349,262,026	360,553,519
38. Totals of Lines 29, 30 and 37	351,762,026	363,053,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,100,922,533	5,964,098,564
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	76,043,629	79,451,930
2502. Payable for collateral on Derivatives	13,290,000	13,450,000
2503. Outstanding disbursement - death	1,102,131	759,865
2598. Summary of remaining write-ins for Line 25 from overflow page	346,060	385,248
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	90,781,820	94,047,043
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	150,171,291	134,314,663	589,208,110
2. Considerations for supplementary contracts with life contingencies	172,808	0	1,923,247
3. Net investment income	56,697,977	53,697,160	230,524,751
4. Amortization of Interest Maintenance Reserve (IMR)	1,096,354	215,766	569,250
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	3,795	11,118	38,236
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	541,593	541,430	1,048,159
9. Totals (Lines 1 to 8.3)	208,683,818	188,780,137	823,311,753
10. Death benefits	10,955,178	7,385,118	39,049,487
11. Matured endowments (excluding guaranteed annual pure endowments)	11,000	24,253	85,090
12. Annuity benefits	10,199,976	11,373,692	41,073,781
13. Disability benefits and benefits under accident and health contracts	279,334	320,207	1,454,914
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	78,265,616	91,740,372	316,733,758
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,639,187	3,517,567	8,369,206
18. Payments on supplementary contracts with life contingencies	675,221	643,028	2,339,476
19. Increase in aggregate reserves for life and accident and health contracts	61,099,637	20,478,686	207,506,292
20. Totals (Lines 10 to 19)	163,125,149	135,482,923	616,612,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,496,574	14,634,397	70,424,277
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	11,006,986	11,096,383	41,877,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,066,065	1,938,901	9,187,922
25. Increase in loading on deferred and uncollected premiums	97,106	342,255	3,535,181
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	565,902	757,550	2,354,661
28. Totals (Lines 20 to 27)	196,357,782	164,252,409	743,991,487
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,326,036	24,527,728	79,320,266
30. Dividends to policyholders and refunds to members	17,958,770	16,614,686	73,281,774
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(5,632,734)	7,913,042	6,038,492
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,603,740)	(3,143,407)	(10,026,878)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,028,994)	11,056,449	16,065,370
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 490,587 (excluding taxes of \$ 1,801,650 transferred to the IMR)	528,601	4,683,833	(13,304,619)
35. Net income (Line 33 plus Line 34)	(500,393)	15,740,282	2,760,751
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	363,053,519	358,863,487	358,863,487
37. Net income (Line 35)	(500,393)	15,740,282	2,760,751
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,378,966	5,212,549	(50,064,893)	(11,911,067)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,797,094	(214,504)	10,244,408
41. Change in nonadmitted assets	(9,471,119)	(11,022,650)	(6,521,037)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(10,329,624)	29,733,613	9,616,977
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(11,291,493)	(15,828,152)	4,190,032
54. Net change in capital and surplus for the year (Lines 37 through 53)	351,762,026	343,035,335	363,053,519
DETAILS OF WRITE-INS			
08.301. Pension administration fees	538,346	538,328	1,035,680
08.302. Miscellaneous income	3,247	3,102	12,479
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	541,593	541,430	1,048,159
2701. Benefits for employees and agents not included elsewhere	510,789	416,453	1,667,231
2702. Securities lending interest expense	55,113	341,097	687,430
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	565,902	757,550	2,354,661
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	149,797,795	135,470,564	587,601,417
2. Net investment income	53,490,524	54,868,341	236,054,463
3. Miscellaneous income	454,168	543,252	1,111,620
4. Total (Lines 1 to 3)	203,742,487	190,882,157	824,767,500
5. Benefit and loss related payments	106,386,586	113,593,868	396,605,995
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	33,889,246	30,006,445	123,515,159
8. Dividends paid to policyholders	17,273,908	16,383,702	69,214,262
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	1,411,514 3,126,165	980,317 (10,979,650)	
10. Total (Lines 5 through 9)	160,675,905	160,964,332	578,355,766
11. Net cash from operations (Line 4 minus Line 10)	43,066,582	29,917,825	246,411,734
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	172,203,529	198,653,853	759,859,573
12.2 Stocks	4,717,054	2,513,856	9,989,380
12.3 Mortgage loans	7,625,846	5,268,561	22,472,472
12.4 Real estate	0	0	0
12.5 Other invested assets	5,639,407	2,933,983	39,561,675
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	94	837	5,360
12.7 Miscellaneous proceeds	20,246,421	0	1,416,512
12.8 Total investment proceeds (Lines 12.1 to 12.7)	210,432,351	209,371,090	833,304,972
13. Cost of investments acquired (long-term only):			
13.1 Bonds	255,420,429	211,073,472	810,135,975
13.2 Stocks	14,560,339	4,626,432	14,338,628
13.3 Mortgage loans	0	34,500,000	83,010,000
13.4 Real estate	0	0	0
13.5 Other invested assets	8,412,648	28,321,017	71,161,218
13.6 Miscellaneous applications	48,146,173	19,868,090	34,042,048
13.7 Total investments acquired (Lines 13.1 to 13.6)	326,539,589	298,389,011	1,012,687,869
14. Net increase (or decrease) in contract loans and premium notes	6,825,129	12,361,326	24,554,798
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(122,932,367)	(101,379,247)	(203,937,695)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	9,705,428	28,756,088	(100,679,857)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	65,310,775	(12,276,580)	21,917,156
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	75,016,203	16,479,508	(78,762,701)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(4,849,582)	(54,981,914)	(36,288,662)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	48,802,087	85,090,749	85,090,749
19.2 End of period (Line 18 plus Line 19.1)	43,952,505	30,108,835	48,802,087

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	129,425,944	115,959,956	501,718,132
3. Ordinary individual annuities	23,545,244	24,960,059	101,312,736
4. Credit life (group and individual)			0
5. Group life insurance	9,226	8,676	34,275
6. Group annuities	7,402,294	4,559,375	25,271,071
7. A & H - group	50,350	53,924	179,419
8. A & H - credit (group and individual)			0
9. A & H - other	15,870	20,426	88,548
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	160,448,928	145,562,416	628,604,181
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	160,448,928	145,562,416	628,604,181
14. Deposit-type contracts	424,565,134	668,941,848	2,500,475,482
15. Total (Lines 13 and 14)	585,014,062	814,504,264	3,129,079,663
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices.

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(500,393)	2,760,751
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	3,600,576	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>(4,100,969)</u>	<u>2,760,751</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	351,762,026	363,053,519
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>351,762,026</u>	<u>363,053,519</u>

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

No Change.

C. Accounting Policy

(2) The Company has not reacquired any SVO Identified Bonds during the reporting period.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2021.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2021, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2021:

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	5,197,608
2. 12 Months or Longer	106,256

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

1. Less than 12 Months	337,516,041
2. 12 Months or Longer	10,073,065

- (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 \$134.6 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	111,498,793	—	111,498,793

* 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	(85,694,239)	—	(85,694,239)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R Reporting Entity's Share of Cash Pool by Asset type. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$400.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	15,113,081	15,113,081	—
(d) Excess Stock	31	31	—
(e) Aggregate Total (a+b+c+d)	24,389,101	24,389,101	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	400,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	11,899,211	11,899,211	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	21,175,200	21,175,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	485,000,000	XXX	XXX

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	9,275,989	9,275,989	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	635,658,561	597,725,926	348,205,651
2. Current Year General Account Total Collateral Pledged	635,658,561	597,725,926	348,205,651
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	660,191,571	616,218,029	342,585,053

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

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	348,205,651	348,205,651	—	345,325,939
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	348,205,651	348,205,651	—	345,325,939
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	342,585,053	342,585,053	—	339,185,765
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	342,585,053	342,585,053	—	339,185,765

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b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	40,000	—	—	40,000
Bonds: Exchange traded funds	8,990,212	—	—	—	8,990,212
Bonds: Affiliates	—	15,324,950	—	—	15,324,950
Common stock: Unaffiliated	107,240,197	—	—	9,587,277	116,827,474
Derivative assets: Options, purchased	—	—	111,321,961	—	111,321,961
Derivative assets: Stock warrants	—	176,820	—	—	176,820
Total assets at fair value	116,230,409	15,541,770	111,321,961	9,587,277	252,681,417

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	—	—	(85,694,230)	—	(85,694,230)
Total liabilities at fair value	—	—	(85,694,230)	—	(85,694,230)

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 03/31/2021

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2021
a. Assets										
Derivative assets: Options, purchased	113,994,085	—	—	(6,622,858)	(2,287,314)	10,915,312	—	—	(4,677,264)	111,321,961
Total Assets	113,994,085	—	—	(6,622,858)	(2,287,314)	10,915,312	—	—	(4,677,264)	111,321,961

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2021
b. Liabilities										
Derivative liabilities: Options, written	(91,859,839)	—	—	8,096,151	5,887,894	—	(7,818,436)	—	—	(85,694,230)
Total Liabilities	(91,859,839)	—	—	8,096,151	5,887,894	—	(7,818,436)	—	—	(85,694,230)

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

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,207,485,558	3,893,629,746	34,033,187	4,144,747,053	28,705,318	—	—
Common stock: Unaffiliated**	141,222,474	141,222,474	131,635,197	—	—	9,587,277	—
Preferred stock	32,661,582	29,676,833	—	32,661,582	—	—	—
Mortgage loans	640,537,478	604,779,758	—	—	640,537,478	—	—
Cash, cash equivalents, & short-term investments	43,959,193	43,952,505	43,959,193	—	—	—	—
Other invested assets: Surplus notes	58,674,314	46,313,471	—	58,674,314	—	—	—
Securities lending reinvested collateral assets	57,135,251	57,135,251	57,135,251	—	—	—	—
Derivative assets	111,498,781	111,498,781	—	176,820	111,321,961	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(430,237,948)	(416,065,477)	—	—	(430,237,948)	—	—
Fixed-indexed annuity contracts	(1,282,909,052)	(1,289,691,519)	—	—	(1,282,909,052)	—	—
Derivative liabilities	(85,694,230)	(85,694,230)	—	—	(85,694,230)	—	—
Cash collateral payable	(13,290,000)	(13,290,000)	—	(13,290,000)	—	—	—
Securities lending liability	(134,655,422)	(134,655,422)	—	(134,655,422)	—	—	—

**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.

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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 \$14.97. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

- C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation continues to evolve. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

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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	—

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.
34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
35. Separate Accounts. No Change.
36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 14,467,848	\$ 15,324,950
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 599,974	\$ 624,984
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 94,483,813	\$ 91,484,683
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 109,551,635	\$ 107,434,617
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$,196,675,098

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 14,467,848	\$ 15,324,950
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 599,974	\$ 624,984
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 94,483,813	\$ 91,484,683
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 109,551,635	\$ 107,434,617
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 134,619,796
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 134,604,033
16.3 Total payable for securities lending reported on the liability page.	\$ 134,655,422

**STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES**

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	595,107,553
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
	9,672,204
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)	\$
	604,779,757
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
	Active Status (a)	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	778,299	83,075	0	0	861,374	0
2. Alaska	AK	154,814	0	0	0	154,814	0
3. Arizona	AZ	2,177,748	1,023,009	98	0	3,200,855	0
4. Arkansas	AR	665,945	1,113,102	0	0	1,779,048	0
5. California	CA	10,900,195	5,202,797	1,628	0	16,104,620	0
6. Colorado	CO	5,967,739	945,348	59	0	6,913,146	270,000
7. Connecticut	CT	2,361,322	902,589	530	0	3,264,442	103,540
8. Delaware	DE	165,524	2,773	0	0	168,297	0
9. District of Columbia	DC	387,295	419,367	0	0	806,662	0
10. Florida	FL	6,275,451	1,778,556	2,343	0	8,056,350	0
11. Georgia	GA	3,276,698	622,298	0	0	3,898,995	0
12. Hawaii	HI	2,004,452	41,520	542	0	2,046,514	0
13. Idaho	ID	617,699	166,845	0	0	784,545	0
14. Illinois	IL	3,991,679	605,456	4,288	0	4,601,424	0
15. Indiana	IN	2,173,495	175,486	4,374	0	2,353,355	1,426,000
16. Iowa	IA	537,781	36,468	5,460	0	579,709	0
17. Kansas	KS	2,139,739	122,418	347	0	2,262,503	0
18. Kentucky	KY	609,349	874,247	347	0	1,483,943	0
19. Louisiana	LA	891,924	996,787	878	0	1,889,588	667,401
20. Maine	ME	369,827	3,949	149	0	373,925	0
21. Maryland	MD	3,515,405	2,448,240	0	0	5,963,644	0
22. Massachusetts	MA	1,917,085	421,409	1,060	0	2,339,554	536,000
23. Michigan	MI	2,672,263	131,700	10,860	0	2,814,823	0
24. Minnesota	MN	1,510,540	637,011	16,794	0	2,164,345	0
25. Mississippi	MS	237,862	556,777	0	0	794,639	0
26. Missouri	MO	6,630,297	269,223	0	0	6,899,521	0
27. Montana	MT	299,405	38,027	0	0	337,432	0
28. Nebraska	NE	605,734	5,365	370	0	611,469	0
29. Nevada	NV	680,655	189,542	0	0	870,197	0
30. New Hampshire	NH	983,122	347,768	755	0	1,331,645	0
31. New Jersey	NJ	2,540,506	1,452,522	439	0	3,993,467	0
32. New Mexico	NM	943,900	3,494	0	0	947,394	0
33. New York	NY	264,750	13,839	0	0	278,588	0
34. North Carolina	NC	3,105,457	303,786	269	0	3,409,512	0
35. North Dakota	ND	148,964	293,137	0	0	442,101	0
36. Ohio	OH	4,240,871	226,818	1,928	0	4,469,617	421,795,900
37. Oklahoma	OK	417,867	151,808	0	0	569,675	0
38. Oregon	OR	611,635	395,743	0	0	1,007,378	0
39. Pennsylvania	PA	6,414,116	1,561,739	1,842	0	7,977,697	0
40. Rhode Island	RI	445,789	90,900	0	0	536,689	0
41. South Carolina	SC	912,747	484,373	0	0	1,397,121	0
42. South Dakota	SD	276,983	81,239	0	0	358,222	0
43. Tennessee	TN	1,772,175	231,460	326	0	2,003,961	0
44. Texas	TX	10,876,817	2,658,102	295	0	13,535,214	(233,706)
45. Utah	UT	1,289,741	594,670	0	0	1,884,411	0
46. Vermont	VT	561,057	279,661	0	0	840,718	0
47. Virginia	VA	4,263,356	600,679	6,253	0	4,870,288	0
48. Washington	WA	3,057,903	344,868	0	0	3,402,770	0
49. West Virginia	WV	432,095	136,128	566	0	568,789	0
50. Wisconsin	WI	1,489,027	722,401	3,309	0	2,214,737	0
51. Wyoming	WY	151,261	155,735	0	0	306,997	0
52. American Samoa	AS	683	0	0	0	683	0
53. Guam	GU	46,509	0	0	0	46,509	0
54. Puerto Rico	PR	10,868	0	0	0	10,868	0
55. U.S. Virgin Islands	VI	3,510	0	0	0	3,510	0
56. Northern Mariana Islands	MP	6,971	0	0	0	6,971	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	140,926	850	112	0	141,888	0
59. Subtotal	XXX	109,925,828	30,945,107	66,220	0	140,937,155	424,565,134
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,108,118	2,431	0		19,110,549	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0		0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	401,225	0	0		401,225	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	129,435,170	30,947,538	66,220	0	160,448,928	424,565,134
96. Plus Reinsurance Assumed	XXX	0	0	0		0	
97. Totals (All Business)	XXX	129,435,170	30,947,538	66,220	0	160,448,928	424,565,134
98. Less Reinsurance Ceded	XXX	9,519,636	106,194	66,220		9,692,050	
99. Totals (All Business) less Reinsurance Ceded	XXX	119,915,534	30,841,344	0	0	150,756,879	424,565,134
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX	140,926	850	112		141,888	
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	140,926	850	112	0	141,888	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership	.36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership	.37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.9937	31-1191427				Columbus Life Insurance Co	.OH.	.IA.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1988953				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Investors Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry Inn Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership	.72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1209497				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.16.88	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	.26.22	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.22.98	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.41.280	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.4.340	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	.100.000	Western & Southern Mutual Holding Co ...	N.	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.19.350	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.9.670	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.25.230	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.99.990	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.	Fort Washington Global Alpha Domestic Fund	LP.	.99.470	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Columbus Life Insurance Co	Ownership.	.27.930	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.5.300	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership.	.5.300	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.2.480	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	.2.480	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.24.950	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.38.320	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.9.180	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	.N/A.	FIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	FIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.45.790	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	FIPEI VI GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.35.470	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	FIPEI VII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.30.990	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.4.150	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	FIPEI VIII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH.	.N/A.	FIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.87.620	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.89.590	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	FIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.6.700	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership.	.9.840	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.5.410	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	FIPEO II GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.15.170	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.3.750	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VIII LP	Ownership.	.3.180	Western & Southern Mutual Holding Co ...	N.	

STATEMENT AS OF MARCH 31, 2021 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 Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	FIPEO III GP, LLC	Ownership	.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.6.390	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.N/A.	FIPEO III GP, LLC	Ownership	.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1483379			Fort Washington PE Opp Fund IV, L.P.		.OH.	.N/A.	FIPEO IV GP, LLC	Ownership	.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		.OH.	.N/A.	FIPEO IV GP, LLC	Ownership	.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	00001	85-1521520			Fort Washington PE Opp Fund IV-K, L.P.		.OH.	.N/A.	FIPEO IV GP, LLC	Ownership	.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1698272			FIPEI IX GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1073669			FIPEI VI GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3806561			FIPEO III GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC		.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		.TX.	.N/A.	Summerbrooke Holdings LLC	Ownership	.52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	70939	13-2611847			Gerber Life Insurance Company		.NY.	.IA.	The Western & Southern Life Insurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		.TX.	.N/A.	Galleria Investor Holdings, LLC	Ownership	.57.820	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		.TX.	.N/A.	YT Crossing Holdings, LLC	Ownership	.57.820	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		.IN.	.N/A.	Prairie Lakes Holdings, LLC	Ownership	.62.720	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	74780	86-0214103			Integrity Life Insurance Co		.OH.	.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.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.49.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-4171986			Kissimmee Investor Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.74.250	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		.IN.	.N/A.	WSLR Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		.OH.	.DS.	The Lafayette Life Insurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		.VA.	.N/A.	WSLR Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co		.NY.	.IA.	Integrity Life Insurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		.IN.	.N/A.	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.	.N/A.	Western-Southern Life Assurance Co	Ownership	.100.000	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership.	.37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.41.90	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.34	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	34-1988937			Queen City Square LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.75	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.99	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1266981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.69.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooks Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.62.72	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.65242	35-0457540			The Lafayette Life Insurance Co.		.OH.	.RE.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.70483	31-0487145			The Western & Southern Life Insurance Co.		.OH.	.IA.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choctaw AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.		.OH.	.N/A.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.		.NE.	.N/A.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	

STATEMENT AS OF MARCH 31, 2021 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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	.AZ.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	29.840	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	12.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		Tri-State Ventures, LLC	Ownership.	0.631	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Integrity Life Insurance Co	Ownership.	14.810	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		National Integrity Life Insurance Co	Ownership.	14.810	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		The Lafayette Life Insurance Co	Ownership.	29.630	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Western-Southern Life Assurance Co	Ownership.	40.740	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC	.FL	.N/A.		WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC	.FL	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC	.MO.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	36-4107014			Vining's Trace	.OH.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	99.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC	.AL	.N/A.		The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC	.NC	.N/A.		WIS 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.	.N/A.		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.	.N/A.		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	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		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.	.N/A.		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	.N/A.		The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC	.OH.	.N/A.		2017 Houston Trust Agreement	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	60.490	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	.KY	.N/A.		WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	.OH.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC	.GA	.N/A.		WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC	.KY	.N/A.		The Western & Southern Life Insurance Co	Ownership.	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC	.OH	.N/A.		The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC	.GA	.N/A.		The Western & Southern Life Insurance Co	Ownership.	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC	.PA	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership.	95.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham	.AL	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH	.N/A.		The Western & Southern Life Insurance Co	Ownership.	24.490	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skypoint LLC	.KY	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

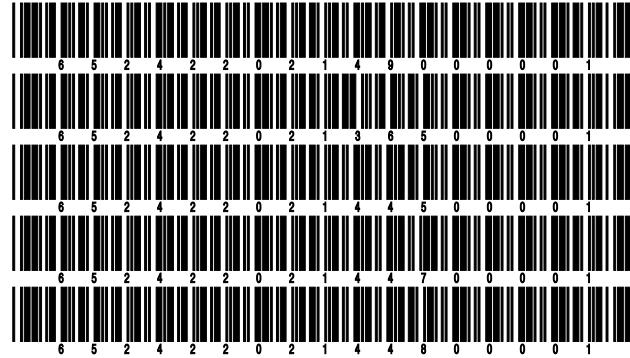
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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, 2021 OF THE The Lafayette Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	346,060	385,248
2597. Summary of remaining write-ins for Line 25 from overflow page	346,060	385,248

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	612,405,590	551,868,062
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		83,010,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	7,625,846	22,472,472
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	604,779,744	612,405,590
12. Total valuation allowance	604,779,744	612,405,590
13. Subtotal (Line 11 plus Line 12)	604,779,744	612,405,590
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	604,779,744	612,405,590

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	414,480,034	380,369,894
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	50,000,000
2.2 Additional investment made after acquisition	5,004,347	40,143,673
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3,478	15,413
5. Unrealized valuation increase (decrease)	(5,303,202)	(9,488,387)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	5,639,407	39,561,675
8. Deduct amortization of premium and depreciation	31,106	126,587
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	6,872,299
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	408,514,144	414,480,034
12. Deduct total nonadmitted amounts	7,107,415	
13. Statement value at end of current period (Line 11 minus Line 12)	401,406,729	414,480,034

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,957,142,570	3,915,915,688
2. Cost of bonds and stocks acquired	269,980,768	824,474,603
3. Accrual of discount	628,383	4,316,820
4. Unrealized valuation increase (decrease)	7,446,026	(2,778,846)
5. Total gain (loss) on disposals	9,598,379	4,541,850
6. Deduct consideration for bonds and stocks disposed of	176,993,483	772,781,486
7. Deduct amortization of premium	2,721,466	9,783,832
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	9,694,761
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	72,900	2,932,533
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	4,065,154,077	3,957,142,570
12. Deduct total nonadmitted amounts	624,983	599,975
13. Statement value at end of current period (Line 11 minus Line 12)	4,064,529,094	3,956,542,595

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,872,131,159	108,653,343	163,583,107	15,143,136	1,832,344,531			1,872,131,159
2. NAIC 2 (a)	1,589,087,512	426,560,317	321,574,356	(9,394,086)	1,684,679,387			1,589,087,512
3. NAIC 3 (a)	198,151,262	41,464,461	8,885,974	3,566,387	234,296,136			198,151,262
4. NAIC 4 (a)	114,049,947	12,975,892	3,089,821	(1,044,015)	122,892,003			114,049,947
5. NAIC 5 (a)	49,455,500	2,496,562	2,968,542	(11,230,744)	37,752,776			49,455,500
6. NAIC 6 (a)	17,650,490	0	162,947	864,638	18,352,181			17,650,490
7. Total Bonds	3,840,525,870	592,150,575	500,264,747	(2,094,684)	3,930,317,014	0	0	3,840,525,870
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	29,676,833	0	0	(10,000,000)	19,676,833			29,676,833
10. NAIC 3	0	0	0	10,000,000	10,000,000			
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	29,676,833	0	0	0	29,676,833	0	0	29,676,833
15. Total Bonds and Preferred Stock	3,870,202,703	592,150,575	500,264,747	(2,094,684)	3,959,993,847	0	0	3,870,202,703

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

NAIC 1 \$31,989,708 ; NAIC 2 \$4,697,558 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SI02

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
91999999 Totals	5,942,628	XXX	5,942,628	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,391,825	3,176,533
2. Cost of short-term investments acquired	2,448,328	47,620,873
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	3,153
6. Deduct consideration received on disposals	2,897,525	44,408,734
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,942,628	6,391,825
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,942,628	6,391,825

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	22,311,144
2. Cost Paid/(Consideration Received) on additions	3,096,879
3. Unrealized Valuation increase/(decrease)	3,600,580
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	1,473,293
6. Considerations received/(paid) on terminations	4,677,264
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	25,804,632
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	25,804,632

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	25,804,551
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).....	25,804,551
4. Part D, Section 1, Column 6	111,498,781
5. Part D, Section 1, Column 7	(85,694,230)
6. Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7. Part A, Section 1, Column 16	25,804,551
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	25,804,551
10. Part D, Section 1, Column 9	111,498,781
11. Part D, Section 1, Column 10	(85,694,230)
12 Total (Line 9 minus Line 10 minus Line 11)	0

Potential Exposure Check

13. Part A, Section 1, Column 21	0
14. Part B, Section 1, Column 20	
15. Part D, Section 1, Column 12	0
16. Total (Line 13 plus Line 14 minus Line 15)	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	44,968,962	84,630,401
2. Cost of cash equivalents acquired	450,864,108	3,011,664,930
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals .....	.94	2,206
6. Deduct consideration received on disposals	457,416,503	3,051,328,575
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	.38,416,661	44,968,962
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,416,661	44,968,962

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
			NON E					

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 Current Year's Other- Than- Temporary Impairment Recognized	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	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consider- ation	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
LL-1304	Las Vegas	NV		11/21/2013	02/18/2021	2,843,282	0	0	0	0	0	0	2,834,930	0	0	0	
0199999. Mortgages closed by repayment																	
LL-0206	Grandville	MI		11/26/2002		203,549	0	0	0	0	0	0	0	0	21,892	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		337,665	0	0	0	0	0	0	0	0	68,994	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,474,684	0	0	0	0	0	0	0	0	77,563	0	0
LL-0503	West Chester	OH		04/12/2005		408,678	0	0	0	0	0	0	0	0	20,495	0	0
LL-0509	Round Rock	TX		11/09/2005		521,449	0	0	0	0	0	0	0	0	22,759	0	0
LL-0515	St. Paul	MN		07/17/2006		151,833	0	0	0	0	0	0	0	0	56,229	0	0
LL-0517	Nashville	TN		06/26/2006		372,354	0	0	0	0	0	0	0	0	11,478	0	0
LL-0608	Sun City	FL		09/22/2006		411,683	0	0	0	0	0	0	0	0	12,069	0	0
LL-0618	Golden	CO		02/14/2007		1,343,627	0	0	0	0	0	0	0	0	20,700	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,820,259	0	0	0	0	0	0	0	0	27,008	0	0
LL-0706	Champaign	IL		07/10/2007		2,411,848	0	0	0	0	0	0	0	0	31,591	0	0
LL-0710	Concord	NC		03/12/2008		745,735	0	0	0	0	0	0	0	0	74,597	0	0
LL-0715	Colfax	NC		06/19/2008		902,793	0	0	0	0	0	0	0	0	81,220	0	0
LL-0804	Indianapolis	IN		04/23/2008		324,270	0	0	0	0	0	0	0	0	64,758	0	0
LL-0805	Nicholasville	KY		06/25/2008		560,392	0	0	0	0	0	0	0	0	17,611	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,124,452	0	0	0	0	0	0	0	0	29,165	0	0
LL-0807	Springfield	IL		11/25/2008		2,860,013	0	0	0	0	0	0	0	0	34,819	0	0
LL-0812	Gastonia	NC		11/17/2008		279,072	0	0	0	0	0	0	0	0	6,694	0	0
LL-0902	Beckley	WV		03/08/2010		686,992	0	0	0	0	0	0	0	0	14,925	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,670,146	0	0	0	0	0	0	0	0	37,564	0	0
LL-0905	Memphis	TN		07/29/2009		695,113	0	0	0	0	0	0	0	0	41,767	0	0
LL-0907	Orlando	FL		09/03/2009		328,639	0	0	0	0	0	0	0	0	13,279	0	0

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STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
LL-0908	Houston	TX		10/01/2009		2,128,775	0	0	0	0	0	0	0	44,673	0	0	0	
LL-0909	Leesburg	FL		12/10/2009		607,810	0	0	0	0	0	0	0	22,293	0	0	0	
LL-0910	Minneola	FL		12/10/2009		572,057	0	0	0	0	0	0	0	20,982	0	0	0	
LL-0912	Beavercreek	OH		02/01/2010		1,040,486	0	0	0	0	0	0	0	91,965	0	0	0	
LL-0913	Simpsonville	SC		12/28/2010		2,563,602	0	0	0	0	0	0	0	32,346	0	0	0	
LL-1002	Ashland	KY		06/30/2010		685,560	0	0	0	0	0	0	0	32,284	0	0	0	
LL-1003	Independence	MO		08/12/2010		2,134,907	0	0	0	0	0	0	0	97,304	0	0	0	
LL-1006	Oklahoma City	OK		11/09/2010		960,748	0	0	0	0	0	0	0	41,209	0	0	0	
LL-1007	Waxahachie	TX		02/14/2011		3,948,140	0	0	0	0	0	0	0	26,135	0	0	0	
LL-1101	Miamisburg	OH		04/05/2011		1,599,915	0	0	0	0	0	0	0	63,331	0	0	0	
LL-1206	Orlando	FL		09/27/2012		6,912,521	0	0	0	0	0	0	0	105,777	0	0	0	
LL-1301	Sandy	UT		05/30/2013		15,784,918	0	0	0	0	0	0	0	112,300	0	0	0	
LL-1304	Las Vegas	NV		11/21/2013		2,843,282	0	0	0	0	0	0	0	8,355	0	0	0	
LL-1402	Union City	CA		08/25/2014		37,369,457	0	0	0	0	0	0	0	458,185	0	0	0	
LL-1501	Seaside	CA		05/01/2015		10,941,405	0	0	0	0	0	0	0	18,102	0	0	0	
LL-1502	Bolingbrook	IL		06/30/2015		17,091,612	0	0	0	0	0	0	0	113,305	0	0	0	
LL-1503	Myrtle Beach	SC		07/27/2015		9,723,287	0	0	0	0	0	0	0	51,083	0	0	0	
LL-1504	Round Rock	TX		08/07/2015		10,187,997	0	0	0	0	0	0	0	218,761	0	0	0	
LL-1505	American Canyon	CA		09/10/2015		19,165,192	0	0	0	0	0	0	0	152,225	0	0	0	
LL-1506	Columbus	OH		09/23/2015		11,865,750	0	0	0	0	0	0	0	143,108	0	0	0	
LL-1601	Watsonville	CA		01/04/2016		23,540,182	0	0	0	0	0	0	0	498,404	0	0	0	
LL-1602	Clarksville	TN		07/01/2016		18,025,448	0	0	0	0	0	0	0	92,730	0	0	0	
LL-1603	Largo	FL		09/01/2016		34,848,209	0	0	0	0	0	0	0	153,314	0	0	0	
LL-1604	Lafayette	IN		12/22/2016		13,282,636	0	0	0	0	0	0	0	65,719	0	0	0	
LL-1701	West Chester	OH		01/30/2017		8,290,968	0	0	0	0	0	0	0	86,573	0	0	0	
LL-1702	Kissimmee	FL		03/02/2017		31,091,027	0	0	0	0	0	0	0	192,884	0	0	0	
LL-1703	Columbus	OH		06/13/2017		39,858,128	0	0	0	0	0	0	0	165,126	0	0	0	
LL-1704	Bolingbrook	IL		07/20/2017		9,124,224	0	0	0	0	0	0	0	56,065	0	0	0	
LL-1705	Port Wentworth	GA		12/07/2017		32,523,401	0	0	0	0	0	0	0	183,046	0	0	0	
LL-1706	Plain City	OH		06/21/2018		15,922,189	0	0	0	0	0	0	0	147,156	0	0	0	
LL-1901	Findlay	OH		01/30/2019		23,151,461	0	0	0	0	0	0	0	193,933	0	0	0	
LL-2001	Davenport	FL		02/27/2020		34,342,247	0	0	0	0	0	0	0	159,217	0	0	0	
LL-2004	Trenton	OH		11/16/2020		11,250,000	0	0	0	0	0	0	0	87,283	0	0	0	
LL-8161	Cotuit	MA		07/10/2001		32,484	0	0	0	0	0	0	0	13,726	0	0	0	
LL-8173	Albuquerque	NM		10/26/2001		2,400,331	0	0	0	0	0	0	0	54,844	0	0	0	
0299999. Mortgages with partial repayments							476,445,602	0	0	0	0	0	0	0	4,790,918	0	0	0
0599999 - Totals							479,288,884	0	0	0	0	0	0	0	2,834,930	7,625,848	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016		0	19,387	0	634,274	1.560
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	106,197	0	562,961	9,000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	125,584	0	0	1,197,236
Benefit Street Partners Debt Fund IV LP	Wilmington		DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	583,992	0	0	1.160
Summit Partners III LP	CAYMAN ISLANDS		CYM	Summit Partners III LP		10/01/2018		0	4,294,771	0	0	3,700,746
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,878,763	0	0	3,700,746
4899999. Total - Unaffiliated								0	5,004,347	0	0	4,897,982
4999999. Total - Affiliated								0	0	0	0	0
5099999 - Totals								0	5,004,347	0	0	4,897,982
												XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Total Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	03/12/2021	268,670	0	0	0	0	0	268,670	268,670	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018		149,785	0	0	0	0	0	149,785	149,785	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							418,455	0	0	0	0	0	418,455	418,455	0	0	0	0
Audax Direct Lending Solutions D	WILMINGTON		DE	Audax Direct Lending Solutions D	10/24/2018	01/22/2021	262,026	0	0	0	0	0	262,026	262,026	0	0	0	0
Benefit Street Partners Debt Fund IV LP	Wilmington		DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2021	252,990	0	0	0	0	0	252,990	252,990	0	0	0	0
Goldman Sachs LP II LP	NEW YORK		NY	Goldman Sachs LP II LP	07/30/2019		464,454	0	0	0	0	0	464,454	464,454	0	0	0	0
Goldman Sachs LP LP	NEW YORK		NY	Goldman Sachs LP LP	07/16/2016		514,877	0	0	0	0	0	514,877	514,877	0	0	0	0
Golub Capital Partners Golub Capital Partners 11	Chicago		IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018		200,345	0	0	0	0	0	200,345	200,345	0	0	0	0
Kayne Anderson R/E Dev LP LP	Baltimore		MD	Kayne Anderson R/E Dev LP LP	07/25/2016		149,770	0	0	0	0	0	149,770	149,770	0	0	0	0
Maranon Sr Credit Strategies	Chicago		IL	Maranon Sr Credit Strategies	09/21/2017 .....		.66,910	0	0	0	0	0 .....	.66,910 .....	.66,910	0	0	0	0
Summit Partners III LP	CAYMAN ISLANDS		CYM	Summit Partners III LP	10/01/2018		373,767	0	0	0	0	0	373,767	373,767	0	0	0	0
WATERFALL EDEN FUND LP	NEW YORK		NY	WATERFALL EDEN FUND LP	06/07/2016	02/26/2021	2,935,813	0	0	0	0	0	2,935,813	2,935,813	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,220,952	0	0	0	0	0	5,220,952	5,220,952	0	0	0	0
4899999. Total - Unaffiliated							5,639,407	0	0	0	0	0	5,639,407	5,639,407	0	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							5,639,407	0	0	0	0	0	0	5,639,407	5,639,407	0	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.03/01/2021	Interest Capitalization	.381		.381		.0 1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		.03/01/2021	Interest Capitalization	.54,720		.54,720		.0 1.A
38378N-LV-3	GNR 2013-191 Z 4.080% 11/16/53		.03/01/2021	Interest Capitalization	.41,633		.41,633		.0 1.A
38378N-YB-3	GNR 2014-24 KZ 3.986% 01/16/54		.03/01/2021	Interest Capitalization	.36,671		.36,671		.0 1.A
912828-YP-9	U S TREASURY 1.500% 10/31/21		.03/25/2021	NOMURA SECURITIES INTERNATIONAL	8,069,402		8,000,000		.48,398 1.A
91282C-BL-4	US TREASURY 1/2 NOTES 1.125% 02/15/31		.03/25/2021	DEUTSCHE BANK	4,779,122		5,000,000		.6,060 1.A FE
91282C-BQ-3	US TREASURY 1/2 0.500% 02/28/26		.03/29/2021	DEUTSCHE BANK	9,836,362		10,000,000		.4,076 1.A FE
0599999. Subtotal - Bonds - U.S. Governments					22,818,291		23,133,405		58,534 XXX
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.873% 02/16/31	D.	.03/31/2021	CITIGROUP GLOBAL MKTS	565,200		.600,000		.4,798 4.B FE
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D.	.03/25/2021	STIFEL NICHOLAS	664,625		.650,000		.3.C FE
695847-AS-2	ISLAMIC REP. OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D.	.03/30/2021	J P MORGAN SEC	550,000		.550,000		.0 4.C FE
715638-DT-6	REPUBLIC OF PERU SOVEREIGN 3.550% 03/10/51	D.	.03/03/2021	BANK of AMERICA SEC	4,830,450		.5,000,000		.0 2.A FE
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D.	.03/23/2021	HONG KONG SHANGHAI BK	360,500		.350,000		.0 4.B FE
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D.	.03/23/2021	BARCLAYS LONDON	638,250		.600,000		.2,771 3.C FE
1099999. Subtotal - Bonds - All Other Governments					7,609,025		7,750,000		8,097 XXX
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		.03/24/2021	PIPER JAFFRAY	1,039,092		.0		.11,034 1.A
30711X-CB-8	CAS 2016-002 1M2 6.10% 09/25/28		.03/24/2021	PERFORMANCE TRUST CAPITAL	592,861		.563,100		.96 1.D
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2021	Interest Capitalization	.33,835		.33,835		.0 1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2021	Interest Capitalization	.56,039		.56,039		.0 1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		.03/01/2021	Interest Capitalization	.58,271		.58,271		.0 1.A
3137BL-N2-0	FHMS K049 X1 0.591% 07/25/25		.01/26/2021	BREAN CAPITAL LLC	658,801		.0		.12,691 1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		.03/01/2021	Interest Capitalization	.11,775		.11,775		.0 1.A
3199999. Subtotal - Bonds - U.S. Special Revenues					2,450,674		723,020		23,821 XXX
00164V-AF-0	AMC NETWORKS INC 4.250% 02/15/29		.01/26/2021	Various	5,009,493		.4,997,000		.0 3.C FE
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		.03/24/2021	SUMRIDGE PARTNERS	417,823		.350,000		.8,881 2.A FE
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		.03/24/2021	WELLS FARGO	468,554		.425,000		.2,057 2.C FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		.03/23/2021	WELLS FARGO	311,192		.305,000		.5,094 3.B FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		.03/23/2021	Various	2,245,095		.1,823,000		.30,923 2.B FE
036752-AS-2	ANTHEM INC 3.600% 03/15/51		.03/08/2021	J P MORGAN SEC	4,981,800		.5,000,000		.0 2.B FE
039524-AA-1	ARCHEs BUYER INC 4.250% 06/01/28		.03/23/2021	MARKET AXESS	418,412		.420,000		.5,504 4.B FE
04010L-AV-5	ARHES CAPITAL CORP 4.250% 03/01/25		.03/24/2021	MITSUBISHI UFJ SECURITIES	1,205,165		.1,120,000		.3,306 2.D FE
045054-AL-7	ASHTEAD CAPITAL INC 4.250% 11/01/29		.03/24/2021	SUSQUEHANNA	538,280		.500,000		.8,559 2.C FE
067316-AH-2	BARCARDI 5.300% 05/15/48		.01/12/2021	JEFFERIES & CO	5,326,360		.4,000,000		.34,744 2.C FE
072863-AJ-2	BAYLOR SCOTT & WHITE 2.83% 11/15/50		.01/14/2021	J P MORGAN SEC	3,750,000		.3,750,000		.0 1.D FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.03/23/2021	SUMRIDGE PARTNERS	313,249		.309,000		.6,026 5.A FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		.03/23/2021	BNP SECURITIES	421,552		.352,000		.4,581 2.C FE
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		.03/23/2021	MORGAN STANLEY FIXED INC	226,666		.220,000		.2,834 4.B FE
097023-CU-7	BOEING CO 5.040% 05/01/27		.03/23/2021	MORGAN STANLEY FIXED INC	341,832		.300,000		.6,048 2.C FE
097023-CW-3	BOEING CO 5.805% 05/01/50		.03/23/2021	MORGAN STANLEY FIXED INC	345,117		.275,000		.6,386 2.C FE
11135F-BE-0	BROADCOM INC 1.950% 02/15/28		.01/04/2021	SMBC NIKKO	1,496,145		.1,500,000		.0 2.C FE
125523-AK-6	CIGNA CORP 4.900% 12/15/48		.02/18/2021	BANK of AMERICA SEC	6,474,100		.5,000,000		.45,597 2.B FE
126307-BD-8	CSC HOLDINGS INC 4.625% 12/01/30		.03/23/2021	GOLDMAN SACHS	412,045		.421,000		.6,166 4.C FE
126650-CN-8	CVS CORP 5.125% 07/20/45		.01/06/2021	RBC/DAIN	1,299,610		.1,000,000		.23,917 2.B FE
126650-CZ-1	CVS CORP 5.050% 03/25/48		.03/23/2021	INTL FCSTONE FINANCIAL INC	644,681		.530,000		.0 2.B FE
151895-F#-5	CENTERPOINT PROPERTY TRUST PRIVATE PLACEMENT 2.930% 01/13/33		.01/04/2021	PRIVATE PLACEMENT	4,000,000		.4,000,000		.0 2.C Z
15189W-AN-0	CENTERPOINT 0.688% 03/02/23		.02/26/2021	MITSUBISHI UFJ SECURITIES	1,575,000		.1,575,000		.0 1.G FE
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		.03/24/2021	GOLDMAN SACHS	652,585		.500,000		.13,779 2.C FE
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		.03/23/2021	JEFFERIES & CO	412,912		.400,000		.9,404 3.C FE
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		.03/23/2021	MARKET AXESS	430,412		.420,000		.8,202 4.C FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		.03/23/2021	MARKET AXESS	414,668		.400,000		.3,694 4.A FE
172967-MU-2	CITIGROUP 4.000% 12/10/25		.03/24/2021	DEUTSCHE BANK	709,520		.700,000		.1,244 3.C FE
172967-MV-0	CITIGROUP 3.875% Perpet		.02/10/2021	CITIGROUP GLOBAL MKTS	5,000,000		.5,000,000		.0 3.A FE
201723-AP-8	COMMERCIAL METALS CO 3.875% 02/15/31		.01/19/2021	CITIGROUP GLOBAL MKTS	1,543,000		.1,543,000		.0 3.A FE
20338H-AB-9	COMMSCOPE TECH FINANCE L 5.000% 03/15/27		.03/24/2021	BANK of AMERICA SEC	445,911		.446,000		.681 5.A FE
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		.03/23/2021	JEFFERIES & CO	437,836		.416,000		.766 3.C FE
22822V-AX-9	CROWN CASTLE INTL CORP 2.900% 04/01/41		.03/18/2021	J P MORGAN SEC	4,442,650		.5,000,000		.14,500 2.C FE

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
25529P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31		.02/03/2021	WELLS FARGO	4,869,000				.0 C.FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		.03/25/2021	BARCLAYS	522,258				.3,610 2.C.FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		.03/25/2021	BARCLAYS	514,844				.3,102 2.C.FE
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		.03/24/2021	CITIGROUP GLOBAL MKTS	494,799				.580 2.C.FE
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		.03/24/2021	J P MORGAN SEC	667,239				.13,735 2.C.FE
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		.03/23/2021	US BANCORP	624,088				.3,305 2.B.FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		.03/23/2021	JANE STREET EXECUTION SERVICES	436,570				.1,326 2.B.FE
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		.03/23/2021	SUMRIDGE PARTNERS	471,480				.4,424 3.B.FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		.03/23/2021	J P MORGAN SEC	518,855				.15,677 3.C.FE
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		.03/24/2021	WELLS FARGO	995,000				.3,188 2.B.FM
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		.03/23/2021	SUMRIDGE PARTNERS	490,050				.10,540 4.A.FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		.03/24/2021	MARKET AXESS	932,747				.4,217 2.C.FE
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		.03/31/2021	CITIGROUP GLOBAL MKTS	400,000				.0 4.A.FE
411707-AH-5	HNGY 2020-1A A2 3.981% 12/20/50		.03/25/2021	BARCLAYS	1,035,686				.993 2.B.FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		.03/23/2021	CREDIT SUISSE FIRST BOSTON	279,781				.2,807 3.C.FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		.03/23/2021	JANE STREET EXECUTION SERVICES	417,599				.2,744 3.C.FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA 1.800% 01/10/28		.01/05/2021	CITIGROUP GLOBAL MKTS	998,950				.0 2.A.FE
46284V-AL-5	IRON MOUNTAIN INC 5.625% 07/15/32		.03/24/2021	Various	2,070,406				.21,446 3.C.FE
49271V-AM-2	KEURIG DR PEPPER INC 3.350% 03/15/51		.03/01/2021	GOLDMAN SACHS	2,988,720				.0 2.B.FE
501044-CT-6	KROGER CO 5.150% 08/01/43		.03/23/2021	INTL FCSTONE FINANCIAL INC	656,829				.4,094 2.A.FE
546676-AV-9	LOUISVILLE G & E 4.650% 11/15/43		.02/03/2021	Various	6,788,865				.55,283 1.F.FE
55819M-AU-0	MDPK 2019-351 BR 1.622% 04/20/32		.03/12/2021	BANK OF AMERICA SEC	5,000,000				.0 1.G.Z
58502B-AC-0	MEDMAX INC 6.250% 01/15/27		.03/24/2021	J P MORGAN SEC	495,127				.5,732 4.A.FE
59001K-AH-3	MERITOR INC 4.500% 12/15/28		.03/23/2021	BANK OF AMERICA SEC	573,602				.8,151 3.C.FE
59217G-GU-7	MET LIFE GLO 1.550% 01/07/31		.01/04/2021	J P MORGAN SEC	2,987,010				.0 1.D.FE
59980T-AG-1	MCMLT 2016-1 B3 3.693% 04/25/57		.03/25/2021	J P MORGAN SEC	711,813				.2,011 3.B.FE
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		.03/23/2021	SUMRIDGE PARTNERS	338,560				.7,429 3.C.FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		.03/24/2021	Various	2,500,280				.30,668 2.C.FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.03/31/2021	J P MORGAN SEC	7,714,718				.31,317 2.C.FE
63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 10/25/24		.03/25/2021	JEFFERIES & CO	578,127				.13,823 3.C.FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		.03/26/2021	BARCLAYS	1,005,469				.498 2.C.FE
64083Y-AA-9	NESCO HOLDINGS II INC 5.500% 04/15/29		.03/17/2021	BANK OF AMERICA SEC	341,000				.0 4.C.FE
65336Y-AN-3	NESTAR BROADCASTING INC 4.750% 11/01/28		.03/23/2021	WELLS FARGO	444,532				.10,450 4.C.FE
65339K-BT-6	NEXTERA ENERGY CAPITAL 0.452% 02/22/23		.02/17/2021	J P MORGAN SEC	2,415,000				.0 2.A.FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		.03/23/2021	SUMRIDGE PARTNERS	294,000				.2,100 3.C.FE
68235P-AK-4	ONE GAS INC 0.787% 03/11/23		.03/08/2021	BANK OF AMERICA SEC	3,800,000				.0 2.A.FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		.03/23/2021	SUMRIDGE PARTNERS	376,613				.7,537 3.C.FE
69349A-AA-0	PNC CAPITAL TRUST C 0.761% 06/01/28		.03/23/2021	J P MORGAN SEC	655,235				.344 2.B.FE
69430B-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		.03/24/2021	WELLS FARGO	435,519				.1,757 2.C.FE
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35		.03/31/2021	CITIGROUP GLOBAL MKTS	622,375				.13,158 3.B.FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		.03/23/2021	BARCLAYS	622,610				.23,623 4.B.FE
727610-AN-7	PLASTIPIAK HOLDINGS INC 6.250% 10/15/25		.03/23/2021	WELLS FARGO	345,888				.9,306 4.C.FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		.03/23/2021	CITIGROUP GLOBAL MKTS	323,739				.3,052 3.C.FE
744533-BJ-8	PUBLIC SERVICE OKLAHOMA 6.625% 11/15/37		.02/01/2021	KEY BANC-MCDONALD	4,123,059				.40,551 2.A.FE
747262-AZ-6	QVC INC 4.375% 09/01/28		.03/23/2021	JANE STREET EXECUTION SERVICES	401,102				.1,175 3.A.FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		.03/23/2021	SUMRIDGE PARTNERS	422,053				.11,788 5.A.FE
78516F-AB-5	SABAL TRAIL TRANS 4.682% 05/01/38		.02/02/2021	J P MORGAN SEC	1,652,543				.16,812 2.A.FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		.03/23/2021	Various	613,511				.10,279 2.C.FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		.03/24/2021	Various	2,031,584				.8,828 2.B.FE
81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		.03/23/2021	CITIGROUP GLOBAL MKTS	427,810				.2,280 4.A.FE
83012A-AA-7	SIXTH STREET SPECIALITY LENDING 2.500% 08/01/26		.03/24/2021	MARKET AXESS	457,120				.1,693 2.C.FE
838518-AA-6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/31		.03/25/2021	WELLS FARGO	10,015,700				.77,083 2.C.FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		.03/23/2021	SUMRIDGE PARTNERS	304,700				.644 3.C.FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		.03/23/2021	SUNTRUST	484,159				.9,419 4.B.FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		.03/23/2021	CITIGROUP GLOBAL MKTS	410,565				.13,067 4.B.FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		.03/31/2021	SUMRIDGE PARTNERS	558,045				.1,285 2.B.FE
862121-AC-4	STORE CAPITAL CORP 2.750% 11/18/30		.01/05/2021	JANE STREET EXECUTION SERVICES	1,341,695				.4,960 2.B.FE

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86787X-AA-3	SUNTRUST CAPITAL I 0.870% 05/15/27		.03/24/2021	PIPER JAFFRAY	534,875		.550,000		.505
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		.03/24/2021	BANK OF AMERICA SEC	515,646		.475,000		.8,232
87264A-BG-7	T-MOBILE USA INC 3.600% 11/15/60		.02/25/2021	GOLDMAN SACHS	4,647,600		5,000,000		.61,500
87303*-AA-9	THL Credit 5.000% 12/03/24		.03/11/2021	PRIVATE PLACEMENT	2,017,750		2,017,750		1.E PL
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		.03/23/2021	CITIGROUP GLOBAL MKTS	483,500		.468,000		11,300
893647-BE-6	TRANSIGM INC 6.250% 03/15/26		.03/23/2021	MARKET AXESS	418,155		.395,000		.686
91533B-AF-7	VIATRIS INC 4.000% 06/22/50		.02/04/2021	MITSUBISHI UFJ SECURITIES	1,981,764		1,800,000		.9,200
92345Y-AG-1	VERISK ANALYTICS INC 3.625% 05/15/50		.03/09/2021	FIFTH THIRD BANK	3,117,620		3,110,000		.36,327
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		.03/24/2021	SUNTRUST	516,856		.460,000		.6,816
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		.03/23/2021	Various	281,400		.278,000		1,351
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		.03/23/2021	SUMRIDGE PARTNERS	414,915		.398,000		2,432
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37		A. .03/24/2021	CITIGROUP GLOBAL MKTS	553,472		.512,000		.7,541
21627U-AH-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22		A. .03/23/2021	BMO CAPITAL MARKETS CORP	441,910		.428,000		10,106
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29		A. .03/23/2021	SUMRIDGE PARTNERS	314,580		.294,000		.9,104
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26		A. .03/25/2021	Various	239,121		.235,000		.612
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24		A. .03/24/2021	SUMRIDGE PARTNERS	381,938		.375,000		10,807
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23		A. .03/24/2021	MARKET AXESS	126,800		.125,000		.4,278
86828L-AC-6	SUPERIOR PLUS/GEN PTNR 4.500% 03/15/29		A. .03/02/2021	Various	5,087,414		.4,997,000		.0
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25		A. .03/24/2021	JEFFERIES & CO	620,779		.607,000		16,627
00973R-AE-3	AKER BP ASA 3.000% 01/15/25		D. .03/24/2021	SUSQUEHANNA	441,337		.425,000		.2,515
035198-AD-2	ANGOLA 8.000% 11/26/29		D. .03/23/2021	BARCLAYS LONDON	588,600		.600,000		.15,867
05565A-SK-0	BNP PARIBAS 4.625% Perpet.		D. .02/18/2021	BNP SECURITIES	7,000,000		.7,000,000		.0
05586A-AJ-7	BSPRT 2018-FL4 D 2.856% 09/15/35		D. .03/24/2021	WELLS FARGO	995,000		1,000,000		.873
05601H-AA-2	BSPRT 2021-FL6 A 1.208% 03/15/36		D. .03/15/2021	WELLS FARGO	18,000,000		18,000,000		.0
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33		D. .02/08/2021	BARCLAYS	5,000,000		.5,000,000		.0
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50		D. .03/31/2021	JEFFERIES & CO	654,550		.650,000		.6,895
12674T-AA-4	CIVCLN 6.875% 09/15/27		D. .03/23/2021	RBC/DAIN	495,495		.462,000		.6,176
13877E-AG-7	CANYC 2021-1A C 2.173% 04/15/34		D. .03/22/2021	J P MORGAN SEC	800,000		.800,000		.0
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27		D. .03/24/2021	CITIGROUP GLOBAL MKTS	476,144		.408,000		.6,155
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29		D. .03/25/2021	HONG KONG SHANGHAI BK	766,500		.700,000		13,776
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26		D. .03/23/2021	WELLS FARGO	442,176		.421,000		13,735
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50		D. .01/28/2021	HONG KONG SHANGHAI BK	4,331,200		.4,000,000		.5,833
372319-AA-1	GENNEIA SA 8.750% 01/20/22		D. .03/30/2021	GMP SECURITIES	180,750		.200,000		.3,451
401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32		D. .03/26/2021	MORGAN STANLEY FIXED INC	569,250		.500,000		.11,646
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26		D. .03/24/2021	Various	913,562		.850,000		.4,958
456472-AB-5	INDUSTRIAS PEÑOLES SAB D 4.150% 09/12/29		D. .03/23/2021	JPM FUNDS RECAP	708,500		.650,000		.974
591555-AF-4	METINVEST BV 7.750% 10/17/29		D. .03/24/2021	JEFFERIES & CO	644,100		.600,000		.16,663
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27		D. .03/23/2021	SUMRIDGE PARTNERS	347,755		.314,000		.10,205
74445P-AF-9	INDONESIA ASAHLAN ALUMINI 5.450% 05/15/30		D. .03/25/2021	BANK of AMERICA SEC	685,500		.600,000		.12,172
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30		D. .03/25/2021	GOLDMAN SACHS	638,625		.650,000		.5,444
82620K-BF-9	SIEMENS 2.875% 03/11/41		D. .03/24/2021	MORGAN STANLEY FIXED INC	4,739,218		.4,750,000		.0
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50		D. .03/02/2021	SUNTRUST	4,594,485		.4,750,000		.23,041
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26		D. .03/23/2021	J P MORGAN SEC HI-YIELD	461,515		.482,000		.7,338
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25		D. .03/24/2021	CREDIT SUISSE FIRST BOSTON	681,460		.650,000		18,321
92769X-AR-6	VIRGIN MEDIA SECURED FIN 4.500% 08/15/30		D. .03/19/2021	Various	2,744,007		.2,750,000		.12,792
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25		D. .03/23/2021	LAKE FOREST SECURITIES	546,000		.750,000		.10,094
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					220,852,120		210,197,750		1,181,132
01852F-AC-7	ALLFIRST PFD CAP TRUST 1.741% 07/15/29		.03/23/2021	J P MORGAN SEC	534,188		.550,000		.1,836
21869M-AA-5	CORESTATES CAPTL III 0.768% 02/15/27		.03/23/2021	J P MORGAN SEC	426,140		.440,000		.357
976657-AH-9	WISCONSIN ENERGY CORP 2.310% 05/15/67		.03/23/2021	IMPERIAL CAPITAL LLC	730,000		.800,000		.1,896
4899999. Subtotal - Bonds - Hybrid Securities					1,690,328		1,790,000		4,089
8399997. Total - Bonds - Part 3					255,420,438		243,594,175		1,275,673
8399998. Total - Bonds - Part 5					XXX		XXX		XXX
8399999. Total - Bonds					255,420,438		243,594,175		1,275,673
8999997. Total - Preferred Stocks - Part 3					0		XXX		XXX

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8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks					0	XXX		0	XXX
00206R-10-2	AT&T INC ..		.03/24/2021	Morgan Stanley ..	15,155.000	458,269			0
04010L-10-3	ARES CAPITAL CORP ..		.03/29/2021	Various ..	28,000.000	515,222			0
060505-10-4	BANK OF AMERICA CORP ..		.03/24/2021	Morgan Stanley ..	12,180.000	456,173			0
09259E-10-8	TCP CAPITAL CORP ..		.03/29/2021	Various ..	38,000.000	523,538			0
11135F-10-1	BROADCOM INC ..		.03/10/2021	GOLDMAN SACHS ..	.159.000	.70,836			0
165167-73-5	CHESAPEAKE ENERGY COMMON		.02/11/2021	Taxable Exchange ..	1,525.000	.65,270			0
166764-10-0	CHEVRON CORPORATION ..		.03/10/2021	GOLDMAN SACHS ..	.477.000	.52,991			0
26614N-10-2	DUPONT DE NEMOURS INC ..		.03/24/2021	Morgan Stanley ..	5,857.000	453,199			0
30231G-10-2	EXXON MOBIL CORP ..		.03/24/2021	Morgan Stanley ..	7,383.000	420,990			0
35137L-10-5	FOX CORP ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	5,497.000	186,789			0
363576-10-9	ARTHUR J GALLAGHER & CO ..		.03/17/2021	GOLDMAN SACHS ..	.316.000	.40,469			0
38141G-10-4	GOLDMAN SACHS GROUP INC ..		.03/24/2021	Various ..	1,783.000	571,239			0
38147U-10-7	GOLDMAN SACHS BDC INC ..		.03/29/2021	Various ..	28,000.000	557,350			0
38173M-10-2	GOLUB CAPITAL BDC INC ..		.03/29/2021	Various ..	36,000.000	535,892			0
437076-10-2	HOME DEPOT ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	.389.000	.110,124			0
459200-10-1	IBM ..		.03/24/2021	Morgan Stanley ..	3,567.000	469,642			0
478160-10-4	JOHNSON & JOHNSON ..		.03/24/2021	Morgan Stanley ..	2,850.000	461,585			0
580135-10-1	MCDONALDS ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	.628.000	.134,318			0
594918-10-4	MICROSOFT CORP ..		.03/17/2021	GOLDMAN SACHS ..	.263.000	.61,588			0
595017-10-4	MICROCHIP TECHNOLOGY INC ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	.757.000	.110,415			0
681919-10-6	OMNICOM GROUP ..		.03/17/2021	GOLDMAN SACHS ..	1,474.000	.113,594			0
68389X-10-5	ORACLE CORP ..		.03/25/2021	Various ..	17,379.000	1,206,151			0
718172-10-9	PHILIP MORRIS INTERNATIONAL ..		.03/24/2021	Morgan Stanley ..	5,168.000	459,837			0
718546-10-4	PHILLIPS 66 ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	3,396.000	245,749			0
75513E-10-1	RAYTHEON CO RAYTHEON ..		.03/24/2021	Morgan Stanley ..	5,922.000	456,819			0
83012A-10-9	SIXTH STREET SPECIALITY LENDING ..		.03/29/2021	Various ..	24,000.000	503,124			0
855244-10-9	STARBUCKS CORP ..		.03/10/2021	GOLDMAN SACHS ..	.653.000	.70,635			0
882508-10-4	TEXAS INSTRUMENTS ..		.03/24/2021	Various ..	3,069.000	555,859			0
918204-10-8	VF CORP ..		.03/10/2021	GOLDMAN SACHS ..	2,334.000	.187,592			0
91913Y-10-0	VALERO ENERGY CORP ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	5,315.000	313,904			0
92343V-10-4	VERIZON COMMUNICATIONS ..		.03/17/2021	GOLDMAN SACHS ..	3,494.000	195,464			0
963320-10-6	WHIRLPOOL CORP ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	1,770.000	362,017			0
988498-10-1	YUM! BRANDS INC ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	3,099.000	326,332			0
629183-10-3	EATON CORP PLC ..		.01/26/2021	S. G. COWEN SECURITIES CORP ..	.706.000	.86,063			0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,339,039	XXX		0	XXX
31337#-10-5	FHLB CINCINNATI ..		.03/25/2021	PRIVATE PLACEMENT ..	32,213.000	3,221,300		0	XXX
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,221,300	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						14,560,339	XXX		0
9799998. Total - Common Stocks - Part 5						XXX	XXX		XXX
9799999. Total - Common Stocks						14,560,339	XXX		XXX
9899999. Total - Preferred and Common Stocks						14,560,339	XXX		XXX
9999999 - Totals						269,980,777	XXX		1,275,673

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.36297E-ZY-4	G2 G2 701059 4.500% 11/20/60		02/01/2021	Paydown			187,338	187,338	191,253	187,424	0	(85)	0	(85)	187,338	0	0	0	0	.932	11/20/2060	1.A	
.38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		03/01/2021	Paydown			4,693	4,693	5,234	4,819	0	(126)	0	(126)	4,693	0	0	0	0	.31	05/16/2051	1.A	
.38376G-ID-8	GNR 2010-122 IO 0.240% 02/16/44		03/01/2021	Paydown			0	0	2,399	0	0	0	0	0	0	0	0	0	0	.26	02/16/2044	1.A	
.38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		03/01/2021	Paydown			289,760	289,760	287,587	288,900	0	0	861	0	289,760	0	0	0	0	2,209	04/20/2039	1.A	
.38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2021	Paydown			342,216	342,216	356,921	342,221	0	(5)	0	(5)	342,216	0	0	0	0	2,488	08/20/2026	1.A	
.38378B-RJ-0	GNR 2012-35 B 3.406% 11/16/43		03/01/2021	Paydown			1,915	1,915	2,180	2,113	0	(198)	0	(198)	1,915	0	0	0	0	.12	11/16/2043	1.A	
.38379U-NF-9	GNR 2016-45 IO 0.911% 02/16/58		03/01/2021	Paydown			0	0	27,498	24,748	0	(24,748)	0	(24,748)	0	0	0	0	0	1,743	02/16/2058	1.A	
.690353-2K-2	DFC 0.030% 02/15/28		02/15/2021	Redemption	100,0000		116,593	116,593	116,593	116,593	0	0	0	0	116,593	0	0	0	0	.37	02/15/2028	1.A	
.690353-5A-1	DFC AGENCY DEBENTURES 0.030% 05/15/24		02/15/2021	Redemption	100,0000		100,000	100,000	100,000	100,000	0	0	0	0	100,000	0	0	0	0	.31	05/15/2024	1.A	
.690353-C9-6	DFC 0.090% 01/15/30		01/15/2021	Redemption	100,0000		111,321	111,321	111,321	111,321	0	0	0	0	111,321	0	0	0	0	.37	01/15/2030	1.A	
.690353-U8-8	DFC 0.090% 02/15/28		02/16/2021	Redemption	100,0000		72,216	72,216	72,216	72,216	0	0	0	0	72,216	0	0	0	0	.22	02/15/2028	1.A	
.90376P-AB-7	INT DEV FIN CORP 0.030% 04/20/35		03/03/2021	Redemption	100,0000		24,840	24,840	24,840	24,840	0	0	0	0	24,840	0	0	0	0	.8	04/20/2035	1.A	
0599999. Subtotal - Bonds - U.S. Governments							1,250,892	1,250,892	1,298,042	1,275,195	0	(24,301)	0	(24,301)	0	1,250,892	0	0	0	0	7,576	XXX	XXX
.748148-OR-7	PROV OF QUEBEC 7.500% 09/15/29	A	01/12/2021	TD SECURITIES			8,923,680	6,000,000	8,262,240	7,430,026	0	(4,887)	0	(4,887)	0	7,425,139	0	1,498,541	1,498,541	1,498,541	148,750	09/15/2029	1.D FE
1099999. Subtotal - Bonds - All Other Governments							8,923,680	6,000,000	8,262,240	7,430,026	0	(4,887)	0	(4,887)	0	7,425,139	0	1,498,541	1,498,541	1,498,541	148,750	XXX	XXX
.312336-BS-8	FAYETTE CNTY IND MULTI-SCH BLD EDUCATION 1.840% 01/15/21		01/15/2021	Maturity			2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	0	18,400	01/15/2021	1.B FE	
.3128HX-II-7-6	FREDDIE MAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2021	Paydown			53,923	53,923	.56,038	.55,352	0	(1,429)	0	(1,429)	0	53,923	0	0	0	0	.273	08/15/2042	1.A
.31335A-UL-0	FG FG 600587 4.000% 02/01/46		03/01/2021	Paydown			353,129	353,129	371,807	371,172	0	(18,043)	0	(18,043)	0	353,129	0	0	0	0	2,019	02/01/2046	1.A
.31339N-NT-9	03/15/32		03/01/2021	Paydown			7,748	7,748	.7,218	.7,517	0	231	0	231	0	.7,748	0	0	0	0	.78	03/15/2032	1.A
.31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		03/01/2021	Paydown			12,943	12,943	12,442	12,883	0	.60	0	.60	0	12,943	0	0	0	0	114	03/15/2022	1.A
.3133TJ-JR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		03/01/2021	Paydown			2,886	2,886	2,905	2,923	0	(36)	0	(36)	0	2,886	0	0	0	0	.31	02/15/2029	1.A
.3133TK-FG-0	FHLIC FHR 2140 ND 6.500% 04/15/29		03/01/2021	Paydown			38,996	38,996	.36,181	.38,275	0	.721	0	.721	0	38,996	0	0	0	0	.330	04/15/2029	1.A
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2021	Paydown			32,404	32,404	.31,999	.32,218	0	.186	0	.186	0	32,404	0	0	0	0	.153	02/25/2032	1.A
.3137AB-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		03/01/2021	Paydown			98,467	98,467	102,729	.99,186	0	(.719)	0	(.719)	0	98,467	0	0	0	0	.729	04/15/2026	1.A
.3137AB-2C-4	FHMS FHR 3855 HB 4.000% 05/15/26		03/01/2021	Paydown			476,796	476,796	481,564	.476,884	0	(88)	0	(88)	0	476,796	0	0	0	0	.3,127	05/15/2026	1.A
.3137AP-PA-2	FHMS K018 X1 1.235% 01/25/22		03/01/2021	Paydown			0	0	.156,157	.11,771	0	(11,771)	0	(11,771)	0	0	0	0	0	1,792	01/25/2022	1.A	
.3137AV-XP-7	FHMS K022 X1 1.175% 07/25/22		03/01/2021	Paydown			0	0	.40,349	.5,606	0	(5,606)	0	(5,606)	0	0	0	0	0	.833	07/25/2022	1.A FE	
.3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2021	Paydown			118,469	118,469	.117,099	.117,947	0	.522	0	.522	0	118,469	0	0	0	0	.626	10/15/2040	1.A
.3137BC-6T-0	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2021	Paydown			128,853	128,853	.127,861	.128,409	0	.445	0	.445	0	128,853	0	0	0	0	.745	05/15/2044	1.A
.3137BL-N2-0	FHMS K049 X1 0.591% 07/25/25		03/01/2021	Paydown			0	0	.12,126	.8,993	0	(11,279)	0	(11,279)	0	0	0	0	0	.462	07/25/2025	1.A	
.3137BR-QL-2	FHMS K057 X1 1.181% 07/25/26		03/01/2021	Paydown			0	0	.40,598	.23,651	0	(23,651)	0	(23,651)	0	0	0	0	0	1,186	07/25/2026	1.A	
.3137FJ-ZB-8	FHMS K084 X1 2.023% 10/25/28		03/01/2021	Paydown			0	0	.2,751	.2,581	0	(2,581)	0	(2,581)	0	0	0	0	0	.56	10/25/2028	1.A FE	
.3137FT-ZS-9	FHMS K110 X1 1.698% 04/25/30		03/01/2021	Paydown			0	0	.965	.918	0	(.918)	0	(.918)	0	0	0	0	0	.22	04/25/2030	1.A FE	
.3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		03/01/2021	Paydown			0	0	.75,740	.73,205	0	(.73,205)	0	(.73,205)	0	0	0	0	0	.3,150	07/25/2035	1.A	
.3137EG-QR-8	FN FN AL4863 3.000% 07/01/26		03/01/2021	Paydown			.75,190	.75,190	.75,246	.75,161	0	.29	0	.29	0	.75,190	0	0	0	0	.376	07/01/2026	1.A
.3138EW-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2021	Paydown			.21,998	.21,998	.23,098	.23,030	0	(1,032)	0	(1,032)	0	.21,998	0	0	0	0	.121	09/01/2043	1.A
.3138WG-LN-2	FN FN AS6336 3.000% 10/01/45		03/01/2021	Paydown			.704,311	.704,311	.721,424	.720,688	0	(16,377)	0	(16,377)	0	.704,311	0	0	0	0	.3,823	10/01/2045	1.A
.31392K-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		03/01/2021	Paydown			.82,364	.82,364	.78,941	.81,985	0	.379	0	.379	0	.82,364	0	0	0	0	.813	05/15/2022	1.A
.31392X-SH-7	FHR 2517 BQ 5.500% 10/15/32		03/01/2021	Paydown			.39,914	.39,914	.39,166	.39,522	0	.393	0	.393	0	.39,914	0	0	0	0	.385	10/15/2032	1.A
.31393U-L2-7	FNI 2003-129 QG 5.000% 01/25/24		03/01/2021	Paydown			.151,367	.151,367	.147,606	.150,502	0	.865	0	.865	0	.151,367	0	0	0	0	.1,213	01/25/2024	1.A
.31394P-XG-5	FHR FHR 2756 ME 5.000% 02/15/24		03/01/2021	Paydown			.230,075	.230,075	.229,448	.229,446	0	.627	0	.627	0	.230,075	0	0	0	0	.1,937	02/15/2024	1.A
.31396E-HU-3	FREDDIE MAC 3063 LY 5.500% 11/15/25		03/01/2021	Paydown			.58,157	.58,157	.57,266	.57,862	0	.294	0	.294	0	.58,157	0	0	0	0	.582	11/15/2025	1.A
.31396G-BL-4	FHR 3087 KX 5.500% 12/15/25		03/01/2021	Paydown			.88,430	.88,430	.86,924	.87,940	0	.490	0	.490	0	.88,430	0	0	0	0	.750	12/15/2025	1.A
.31396G-LX-7	FHR FHR 3019 CB 5.500% 01/15/26		03/01/2021	Paydown			.35,652	.35,652	.35,118	.35,466	0	.186	0	.186	0	.35,652	0	0	0	0	.313	01/15/2026	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		03/01/2021	Paydown		.71,209	.71,209	.70,075	.70,841	0	.368	0	.368	0	.71,209	0	0	0	0	0	0	0	.01/15/2026	1.A	
.31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		03/01/2021	Paydown		.19,739	.19,739	.19,542	.19,656	0	.84	0	.84	0	.19,739	0	0	0	0	0	0	0	.02/15/2026	1.A	
.31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		03/01/2021	Paydown		.141,212	.141,212	.125,833	.135,127	0	.6,085	0	.6,085	0	.141,212	0	0	0	0	0	0	0	.09/25/2029	1.A	
.31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		03/01/2021	Paydown		.4,310	.4,310	.4,303	.4,301	0	.9	0	.9	0	.4,310	0	0	0	0	0	0	0	.02/15/2027	1.A	
.31397H-VG-7	FHR FHR 3329 LB 5.500% 06/15/27		03/01/2021	Paydown		.37,491	.37,491	.34,562	.36,523	0	.968	0	.968	0	.37,491	0	0	0	0	0	0	0	.06/15/2027	1.A	
.31397H-VJ-1	FHR FHR 3329 MB 6.000% 06/15/27		03/01/2021	Paydown		.30,313	.30,313	.30,303	.30,260	0	.52	0	.52	0	.30,313	0	0	0	0	0	0	0	.06/15/2027	1.A	
.31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		02/01/2021	Paydown		.144,630	.144,630	.146,223	.144,332	0	.298	0	.298	0	.144,630	0	0	0	0	0	0	0	.03/25/2037	1.A	
.31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		03/01/2021	Paydown		.10,676	.10,676	.10,193	.10,555	0	.121	0	.121	0	.10,676	0	0	0	0	0	0	0	.11/25/2024	1.A	
.31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		03/01/2021	Paydown		.333,821	.333,821	.322,176	.331,043	0	.2,778	0	.2,778	0	.333,821	0	0	0	0	0	0	0	.09/15/2024	1.A	
.31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		03/01/2021	Paydown		.53,896	.53,896	.56,708	.54,449	0	.553	0	.553	0	.53,896	0	0	0	0	0	0	0	.01/15/2025	1.A	
.31398M-B2-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2021	Paydown		.87,992	.87,992	.84,871	.87,224	0	.768	0	.768	0	.87,992	0	0	0	0	0	0	0	.02/25/2025	1.A	
.31398N-HK-3	FNMA 2010-10 DB 4.500% 09/25/25		03/01/2021	Paydown		.90,472	.90,472	.98,332	.91,205	0	.733	0	.733	0	.90,472	0	0	0	0	0	0	0	.09/25/2025	1.A	
.31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		03/01/2021	Paydown		.68,163	.68,163	.69,260	.68,665	0	.502	0	.502	0	.68,163	0	0	0	0	0	0	0	.12/01/2025	1.A	
ILLINOIS DEV FIN AUTH REV DEVELOPMENT				Redemption	100,0000																				
.45189F-AP-9	5.850% 03/01/23		03/01/2021			.200,000	.200,000	.198,154	.199,785	0	.215	0	.215	0	.200,000	0	0	0	0	0	0	0	.5,850	.03/01/2023	2.B FE
INDIANA MUN PIR AGY PIR SUPPLY POWER	7.350%			Redemption	100,0000																				
.454898-QX-8	0/01/24		01/04/2021			.60,000	.60,000	.60,000	.60,000	0	0	0	0	0	.60,000	0	0	0	0	0	0	0	.2,205	.01/01/2024	1.E FE
INDIANAPOLIS IND LOC PUB IMPT BOND BANK				Redemption	100,0000																				
.45528S-VR-4	6.210% 02/01/27		02/01/2021			.90,000	.90,000	.92,007	.90,587	0	.587	0	.587	0	.90,000	0	0	0	0	0	0	0	.43,160	.02/01/2027	1.D FE
MN HSG FIN AGY SINGLE FAMILY HSG	3.230%			Redemption	100,0000																				
.60416Q-HR-8	08/01/49		03/02/2021			.287,012	.287,012	.287,012	.287,012	0	0	0	0	0	.287,012	0	0	0	0	0	0	0	.1,209	.08/01/2049	1.A FE
TXBL MUNI FUNDING TRUST VARIOU EDUCATION				Call	100,0000																				
.62630W-BN-6	0.360% 09/01/27		03/03/2021			.1,700,000	.1,700,000	.1,700,000	.1,700,000	0	0	0	0	0	.1,700,000	0	0	0	0	0	0	0	.3,961	.09/01/2027	1.F FE
TXBL MUNI FUNDING TRUST VARIOU GENERAL				Call	100,0000																				
.62630W-CZ-8	0.360% 01/16/25		03/10/2021			.100,000	.100,000	.100,000	.100,000	0	0	0	0	0	.100,000	0	0	0	0	0	0	0	.116	.01/16/2025	1.F FE
TXBL MUNI FUNDING TRUST VARIOU GENERAL				Call	100,0000																				
.62630W-FH-5	0.430% 09/01/30		01/27/2021			.2,850,000	.2,850,000	.2,850,000	.2,850,000	0	0	0	0	0	.2,850,000	0	0	0	0	0	0	0	.1,223	.09/01/2030	1.F FE
SPEEDWAY INC REDEV AUTH LEASE UTILITIES				Redemption	100,0000																				
.84774B-AZ-6	5.628% 02/01/22		02/02/2021			.555,000	.555,000	.555,000	.555,000	0	0	0	0	0	.555,000	0	0	0	0	0	0	0	.15,612	.02/01/2022	1.F FE
.92812U-03-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2021			.97,218	.97,218	.97,218	.97,218	0	0	0	0	0	.97,218	0	0	0	0	0	0	0	.6,632	.12/25/2043	1.A FE
.92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		03/03/2021			.42,759	.42,759	.42,759	.42,759	0	0	0	0	0	.42,759	0	0	0	0	0	0	0	.226	.08/25/2042	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,887,985	11,887,985	12,223,838	12,037,637	0	(151,936)	0	(151,936)	0	11,887,985	0	0	0	0	0	0	0	131,849	XXX	XXX
.00440E-AH-0	ACE INA HOLDINGS INC 6.700% 05/15/36		01/19/2021	MORGAN STANLEY FIXED INC		.4,659,210	.3,000,000	.3,256,890	.3,186,893	0	(477)	0	(477)	0	.3,186,416	0	.1,472,794	.1,472,794	.1,472,794	.1,472,794	.1,472,794	.1,472,794	.36,850	.05/15/2036	1.F FE
.008117-AP-8	AETNA INC. 2.750% 11/15/22		03/24/2021	JANE STREET EXECUTION SERVICES		.1,029,930	.1,000,000	.918,980	.981,030	0	.2,315	0	.2,315	0	.983,345	0	.46,585	.46,585	.46,585	.46,585	.46,585	.46,585	.10,007	.11/15/2022	2.B FE
.00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		03/01/2021	Paydown		.253,359	.253,359	.255,002	.253,697	0	(338)	0	(338)	0	.253,359	0	0	0	0	0	0	0	.1,283	.11/25/2044	1.A FM
.00841Y-CB-2	ABMT 2015-3 A2 3.60% 04/25/45		03/01/2021	Paydown		.229,904	.229,904	.235,131	.231,197	0	(1,293)	0	(1,293)	0	.229,904	0	0	0	0	0	0	0	.1,319	.04/25/2045	1.A FM
.02665U-AA-3	AHR 2014-SFR2 A 3.786% 10/17/36		03/01/2021	Paydown		.25,529	.25,529	.25,434	.25,528	0	.95	0	.95	0	.25,529	0	0	0	0	0	0	0	.164	.10/17/2036	1.A FE
.02665X-AA-7	AHR 2014-SFR3 A 3.678% 12/17/36		03/01/2021	Paydown		.68,226	.68,226	.68,222	.68,067	0	.159	0	.159	0	.68,226	0	0	0	0	0	0	0	.418	.12/17/2036	1.A FE
.02666A-AA-6	AHR 2015-SFR1 A 3.467% 04/17/52		03/01/2021	Paydown																					

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company
SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2021	Paydown	264,834	264,834	264,234	264,224	0	611	0	611	0	264,834	0	0	0	0	1,319	08/25/2043	1.A FM
.12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2021	Paydown	105,783	105,783	105,555	105,555	0	228	0	228	0	105,783	0	0	0	0	663	09/25/2057	1.A FM
.126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		03/01/2021	Paydown	35,567	35,574	30,518	27,436	0	8,131	0	8,131	0	35,567	0	0	0	0	363	11/25/2035	2.B FM
.165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		02/11/2021	Various	65,270	3,896,000	162,601	162,947	0	0	0	0	0	162,947	0	(97,677)	(97,677)	0	10/01/2024	6 *	
.17307G-L9-2	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2021	Paydown	95,841	95,841	93,886	94,930	0	(1,423)	0	(1,423)	0	95,841	0	0	0	0	25	11/25/2035	1.D FM
.17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2021	Paydown	1,765,260	1,666,000	1,658,336	1,659,504	0	275	0	275	0	1,659,780	0	105,481	105,481	38,318	10/25/2025	3.B FE	
.18539U-AB-1	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		03/09/2021	Various	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	163	04/25/2047	2.B FE
.19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2021	Paydown	5,914,050	5,000,000	4,997,150	4,997,359	0	77	0	77	0	4,997,437	0	916,613	916,613	76,736	10/15/2030	1.G FE	
.20030N-CU-3	COMCAST CORP 4.250% 10/15/30		02/23/2021	US BANCORP	443,532	409,000	419,780	411,689	0	(261)	0	(261)	0	411,427	0	(2,427)	(2,427)	48,549	01/15/2023	2.C FE	
.228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/10/2021	Redemption 100,0000	26,731	26,731	26,731	26,731	0	0	0	0	0	26,731	0	0	0	0	181	05/15/2034	1.FE
.22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2021	Paydown	680,692	680,692	687,457	680,692	0	0	0	0	0	680,692	0	0	0	0	4,030	11/10/2046	1.A FM
.233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		02/03/2021	Paydown	1,932,785	1,932,785	1,952,054	1,931,400	0	1,385	0	1,385	0	1,932,785	0	0	0	0	10,682	07/10/2044	1.A FM
.233063-AW-6	DBUPM 2020-C9 XA 1.714% 09/15/53		03/01/2021	Paydown	0	0	1,576	1,513	0	(1,513)	0	(1,513)	0	0	0	0	0	0	41	09/15/2053	1.A FE
.24422E-UM-9	JOHN DEERE CAPITAL 3.650% 10/12/23		03/24/2021	BANK of AMERICA SEC	5,402,350	5,000,000	4,999,100	4,999,276	0	178	0	178	0	4,999,455	0	402,895	402,895	83,139	10/12/2023	1.F FE	
.24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		03/22/2021	Paydown	588,084	588,084	588,084	588,084	0	0	0	0	0	588,084	0	0	0	0	323	09/22/2021	1.D FE
.247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2021	Redemption 100,0000	88,662	88,662	88,966	88,719	0	(57)	0	(57)	0	88,662	0	0	0	0	3,024	08/10/2022	2.C FE
.25468P-CW-4	DISNEY 2.350% 12/01/22		03/25/2021	TD SECURITIES	2,064,040	2,000,000	1,823,180	1,957,438	0	5,250	0	5,250	0	1,962,688	0	101,352	101,352	15,406	12/01/2022	2.A FE	
.26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2021	Paydown	10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	0	106	10/20/2049	2.C FE
.28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2021	Redemption 100,0000	76,929	76,929	76,929	76,929	0	0	0	0	0	76,929	0	0	0	0	2,004	02/11/2030	1.F FE
.29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2021	Paydown	219,794	219,794	218,005	218,952	0	842	0	842	0	219,794	0	0	0	0	1,117	06/25/2043	1.A FM
.30296A-AN-7	FREMF 2017-K 61 1.00% 12/25/49		03/01/2021	Paydown	0	0	11,694	10,922	0	(10,922)	0	(10,922)	0	0	0	0	0	0	383	12/25/2049	1.FE
.344170-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2021	Paydown	7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	97	10/30/2048	2.B FE
.36228F-2R-6	GSR 2004-6F 344 6.500% 05/25/34		03/01/2021	Paydown	19,316	19,316	18,447	18,443	0	873	0	873	0	19,316	0	0	0	0	239	05/25/2034	1.A FM
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		03/01/2021	Paydown	11,345	11,345	11,685	11,338	0	7	0	7	0	11,345	0	0	0	0	87	08/10/2043	1.A FM
.36260R-AB-5	GSMS 2020-PJ6 A2 2.500% 05/25/51		03/01/2021	Paydown	189,996	189,996	197,269	197,263	0	(7,267)	0	(7,267)	0	189,996	0	0	0	0	822	05/25/2051	1.A FE
.369550-AZ-2	GENERAL DYNAMICS CORP 2.250% 11/15/22		03/23/2021	Various	3,081,900	3,000,000	2,728,470	2,937,075	0	7,617	0	7,617	0	2,944,692	0	137,208	137,208	24,375	11/15/2022	1.F FE	
.428060-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		03/25/2021	Paydown	703,544	704,039	703,741	703,440	0	(197)	0	(197)	0	703,544	0	0	0	0	4,005	10/25/2023	1.F FE
.431318-AN-4	HILCORP ENERGY 5.000% 12/01/24		01/19/2021	Various	1,698,956	1,667,000	1,621,985	1,634,561	0	396	0	396	0	1,634,957	0	64,000	64,000	11,808	12/01/2024	3.C FE	
.458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		03/23/2021	INTL FCSTONE FINANCIAL INC	6,855,300	6,750,000	7,039,675	6,778,104	0	(8,582)	0	(8,582)	0	6,769,522	0	85,778	85,778	107,663	10/01/2021	1.E FE	
.45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		03/25/2021	Various	12,684,873	11,700,000	11,854,744	11,749,447	0	(3,816)	0	(3,816)	0	11,745,631	0	939,242	939,242	213,200	10/15/2023	2.A FE	
.459200-HP-9	IBM 3.375% 08/01/23		03/25/2021	INTL FCSTONE FINANCIAL	3,116,543	2,915,000	2,881,580	2,904,967	0	872	0	872	0	2,905,839	0	0	0	0	65,041	08/01/2023	1.F FE
.459200-JX-2	IBM 2.850% 05/13/22		03/23/2021	INC	5,143,900	5,000,000	4,997,300	4,998,637	0	212	0	212	0	4,998,849	0	145,051	145,051	52,250	05/13/2022	1.F FE	
.46590M-AT-7	JPMCC 2016-JP2 XA 1.792% 08/15/49		03/01/2021	Paydown	0	0	34,923	19,709	0	(19,709)	0	(19,709)	0	0	0	0	0	772	08/15/2049	1.FE	
.466247-SE-4	JPMMT 2005-A5 1A2 2.803% 08/25/35		03/01/2021	Paydown	33,539	33,539	28,382	31,853	0	1,686	0	1,686	0	33,539	0	0	0	0	99	08/25/2035	1.A FM
.46640L-AC-6	JPMIB 2013-C14 A3 4.096% 08/15/46		02/01/2021	Paydown	260,336	260,336	268,144	262,800	0	(2,464)	0	(2,464)	0	260,336	0	0	0	0	1,777	08/15/2046	1.A FM
.46641A-BE-3	JPMCC 2013-C16 A3B 3.674% 12/15/46		03/01/2021	Paydown	152,073	152,073	156,634	152,828	0	(755)	0	(755)	0	152,073	0	0	0	0	974	12/15/2046	1.A FM
.46648H-AY-9	JPMMT 2017-2 B1 3.677% 05/25/47		03/01/2021</td																		

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
..69403W-AB-3	PACIFIC BEACON LLC 0.433% 07/15/26		..01/15/2021	Redemption 100,000		..74,690	..74,690	..63,487	..70,203	..0	..4,487	..0	..4,487	..0	..74,690	..0	..0	..0	..0	..0	..0	..0	..178	..07/15/2026	..2.B FE		
..71427Q-AB-4	PERNOD RIC INTL FIN LLC 1.625% 04/01/31		..02/25/2021	CITIGROUP GLOBAL MKTS		..4,717,300	..5,000,000	..4,903,450	..4,904,083	..0	..1,440	..0	..1,440	..0	..4,905,524	..0	..(188,224)	..33,854	..04/01/2031	..2.A FE							
..72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		..03/05/2021	Paydown		..12,500	..12,500	..12,500	..12,500	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..146	..09/05/2048	..2.C FE		
..72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		..03/05/2021	Paydown		..12,500	..12,500	..12,500	..12,500	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..121	..12/05/2049	..2.C FE	
..73019W-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		..03/13/2021	Redemption 100,000		..34,755	..34,755	..34,755	..34,755	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..521	..09/13/2027	..1.D	
..74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		..03/01/2021	Paydown		..710,265	..714,371	..714,035	..714,035	..0	..(3,770)	..0	..(3,770)	..0	..710,265	..0	..0	..0	..0	..0	..0	..0	..3,416	..12/25/2049	..1.A FM		
..74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		..03/25/2021	Paydown		..315,334	..315,334	..315,284	..315,454	..0	..(120)	..0	..(120)	..0	..315,334	..0	..0	..0	..0	..0	..0	..0	..1,334	..10/25/2063	..1.A FE		
..76112B-SF-8	RAMP 2005-SP1 A16 5.000% 09/25/34		..03/01/2021	Paydown		..121,837	..121,837	..101,353	..115,011	..0	..6,826	..0	..6,826	..0	..121,837	..0	..0	..0	..0	..0	..0	..0	..613	..09/25/2034	..1.D FM		
..76112B-SW-1	RAMP 2005-SP1 A29 5.250% 09/25/34		..03/01/2021	Paydown		..199,393	..199,393	..178,519	..194,491	..0	..4,902	..0	..4,902	..0	..199,393	..0	..0	..0	..0	..0	..0	..0	..1,050	..09/25/2034	..1.D FM		
..79549A-YP-8	SBMT 2003-1 A1 6.500% 09/25/33		..03/01/2021	Paydown		..9,344	..9,344	..9,157	..9,247	..0	..97	..0	..97	..0	..9,344	..0	..0	..0	..0	..0	..0	..0	..0	..101	..09/25/2033	..1.A FM	
..80285W-AA-5	0.282% 10/15/21		..01/15/2021	Paydown		..173,388	..173,388	..173,388	..173,388	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..42	..10/15/2021	..1.D FE	
..81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		..03/01/2021	Paydown		..254,963	..254,963	..250,541	..252,787	..0	..2,177	..0	..2,177	..0	..254,963	..0	..0	..0	..0	..0	..0	..0	..1,561	..07/25/2043	..1.A FM		
..81745D-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		..03/01/2021	Paydown		..162,781	..162,781	..162,374	..162,422	..0	..359	..0	..359	..0	..162,781	..0	..0	..0	..0	..0	..0	..0	..800	..01/25/2045	..1.A FM		
..81745R-AH-3	SEMT 2013-3 B2 3.513% 03/25/43		..03/01/2021	Paydown		..235,439	..235,439	..241,628	..237,455	..0	..(2,016)	..0	..(2,016)	..0	..235,439	..0	..0	..0	..0	..0	..0	..0	..1,473	..03/25/2043	..1.A FM		
..822800-BY-6	SCOT 2013-1 B1 3.811% 08/25/45		..03/01/2021	Paydown		..322,329	..322,329	..331,193	..326,109	..0	..(3,780)	..0	..(3,780)	..0	..322,329	..0	..0	..0	..0	..0	..0	..0	..2,285	..08/25/2045	..1.A FM		
..82652Y-AA-2	SFBC 2016-3 A 2.430% 10/20/33		..03/20/2021	Paydown		..57,295	..57,295	..57,393	..57,393	..0	..(98)	..0	..(98)	..0	..57,295	..0	..0	..0	..0	..0	..0	..0	..228	..10/20/2033	..1.F FE		
..85022W-AP-9	SCFT 2020-1A A 1.970% 09/25/37		..03/25/2021	Paydown		..354,410	..354,410	..354,393	..354,397	..0	..14	..0	..14	..0	..354,410	..0	..0	..0	..0	..0	..0	..0	..1,196	..09/25/2037	..1.A FE		
..87248D-AA-6	HONK 2020-1A A 2.090% 08/20/45		..03/20/2021	Paydown		..187,500	..187,418	..187,440	..187,440	..0	..60	..0	..60	..0	..187,500	..0	..0	..0	..0	..0	..0	..0	..653	..08/20/2045	..1.F FE		
..87303W-AA-9	THL Credit 5.000% 12/03/24		..03/12/2021	PRIVATE PLACEMENT		..2,889,711	..2,889,711	..2,889,711	..2,889,711	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..1,237	..12/03/2024	..1.E PL
..880310-AA-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		..03/30/2021	Various		..62,614	..62,614	..62,547	..62,591	..0	..23	..0	..23	..0	..62,614	..0	..0	..0	..0	..0	..0	..0	..958	..03/30/2024	..2.B FE		
..88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		..03/15/2021	Paydown		..98,082	..98,082	..112,441	..107,121	..0	..(9,040)	..0	..(9,040)	..0	..98,082	..0	..0	..0	..0	..0	..0	..0	..1,003	..06/15/2047	..1.E FE		
..88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		..03/15/2021	Paydown		..12,760	..12,760	..14,625	..13,787	..0	..(1,027)	..0	..(1,027)	..0	..12,760	..0	..0	..0	..0	..0	..0	..0	..112	..07/15/2059	..1.A FE		
..90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		..01/07/2021	Redemption 100,000		..79,148	..79,148	..79,148	..79,148	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..1,227	..07/07/2028	..1.E FE	
..90932O-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		..03/03/2021	Redemption 100,000		..141,022	..141,022	..141,022	..141,022	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..2,644	..09/03/2026	..1.G FE	
..913017-DB-2	UNITED TECHNOLOGIES 3.650% 08/16/23		..03/25/2021	MILLENNIUM ADVISORS		..1,261,597	..1,180,000	..1,179,894	..1,179,905	..0	..6	..0	..6	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..26,679	..08/16/2023	..2.A FE	
..92783W-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		..03/31/2021	Redemption 100,000		..22,170	..22,170	..22,170	..22,170	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..218	..06/30/2030	..1.G PL	
..92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		..03/01/2021	Paydown		..264,470	..264,470	..272,391	..266,151	..0	..(1,681)	..0	..(1,681)	..0	..264,470	..0	..0	..0	..0	..0	..0	..0	..1,656	..05/15/2047	..1.A FM		
..92938J-AF-9	WFRBS 2013-US\$1 ASB 3.603% 03/15/46		..03/01/2021	Paydown		..106,609	..106,609	..109,801	..107,144	..0	..(535)	..0	..(535)	..0	..106,609	..0	..0	..0	..0	..0	..0	..0	..665	..03/15/2046	..1.A FM		
..92966W-AA-7	WABASH VALLEY POWER ASSOC PP 5.080%		..04/30/2021	Redemption 100,000		..25,116	..25,116	..25,343	..25,177	..0	..(60)	..0	..(60)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..04/30/2024	..1.F
..94978W-AA-0	WELLS FARGO BK NORTHIEST PP 7.530% 01/10/24		..03/10/2021	Redemption 100,000		..25,002	..25,002	..25,002	..25,002	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..303	..01/10/2024	..1.C
..95002T-AA-2	WFIBS 2020-3 A1 3.000% 06/25/50		..03/01/2021	Paydown		..727,590	..727,590	..751,464	..751,140	..0	..(23,550)	..0	..(23,550)	..0	..727,590</td												

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	D.	03/25/2021	HONG KONG SHANGHAI BK	10,482,000	10,000,000	9,928,250	9,980,485	0	1,785	0	0	1,785	0	9,982,270	0	499,730	499,730	107,639	05/22/2023	1.E FE		
.891778-AA-3	ELMVIS 2019-1 A1 3.735% 03/25/58	C.	03/01/2021	Paydown	90,463	90,463	89,912	90,035	0	428	0	0	428	0	0	0	0	0	0	538	03/25/2058	1.A FM	
.90352J-AD-5	UBS GROUP FUNDING SWITZE 1.148% 08/15/23	D.	03/22/2021	MARKET AXESS	5,049,210	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	0	0	49,210	49,210	20,682	08/15/2023	1.G FE
.D31411-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	D.	03/26/2021	PRIVATE PLACEMENT	4,080,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	4,000,000	0	80,000	80,000	69,107	05/08/2023	3.A	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					150,213,869	146,941,345	143,156,914	143,011,770	0	(110,378)	0	(110,378)	0	0	143,170,403	0	6,970,564	6,970,564	1,791,480	XXX	XXX		
8399997. Total - Bonds - Part 4					172,276,426	166,080,222	164,941,034	163,754,628	0	(291,502)	0	(291,502)	0	0	163,734,419	0	8,469,105	8,469,105	2,079,655	XXX	XXX		
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds					172,276,426	166,080,222	164,941,034	163,754,628	0	(291,502)	0	(291,502)	0	0	163,734,419	0	8,469,105	8,469,105	2,079,655	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
E054																							
.002824-10-0	ABBOTT LABS		01/26/2021	S. G. COWEN SECURITIES CORP.	2,719,000	310,964	310,964	119,274	297,703	(178,429)	0	0	(178,429)	0	0	119,274	0	191,690	191,690	1,224			
.036752-10-3	ANTHEM INC		01/26/2021	S. G. COWEN SECURITIES CORP.	809,000	252,599	252,599	220,923	259,762	(38,838)	0	0	(38,838)	0	0	220,923	0	31,676	31,676	0			
.209115-10-4	CONSOLIDATED EDISON INC		03/17/2021	GOLDMAN SACHS	3,400,000	246,919	246,919	217,030	245,718	(28,688)	0	0	(28,688)	0	0	217,030	0	29,889	29,889	2,635			
.244199-10-5	DEERE & COMPANY		01/26/2021	S. G. COWEN SECURITIES CORP.	1,245,000	370,856	370,856	101,780	334,967	(233,187)	0	0	(233,187)	0	0	101,780	0	269,075	269,075	946			
.254687-10-6	DISNEY		03/17/2021	GOLDMAN SACHS	2,155,000	419,801	419,801	312,386	390,443	(78,057)	0	0	(78,057)	0	0	312,386	0	107,416	107,416	0			
.370334-10-4	GENERAL MILLS		01/26/2021	S. G. COWEN SECURITIES CORP.	7,467,000	433,775	433,775	397,244	439,060	(41,815)	0	0	(41,815)	0	0	397,244	0	36,530	36,530	3,808			
.40434L-10-5	HP INC		03/10/2021	GOLDMAN SACHS	31,884,000	962,395	962,395	403,672	784,028	(380,356)	0	0	(380,356)	0	0	403,672	0	558,723	558,723	6,179			
.595017-10-4	MICROCHIP TECHNOLOGY INC		03/10/2021	GOLDMAN SACHS	3,960,000	570,327	570,327	459,917	442,366	(92,864)	0	0	(92,864)	0	0	459,917	0	110,410	110,410	1,544			
.702149-10-5	PARTY CITY HOLDINGS INC		03/23/2021	JEFFERIES & CO INC-EQ	14,728,000	91,348	91,348	27,541	90,577	(63,036)	0	0	(63,036)	0	0	27,541	0	63,807	63,807	0			
.806857-10-8	SCHLUMBERGER LTD		03/10/2021	GOLDMAN SACHS	8,072,000	238,062	238,062	307,606	176,212	131,394	0	0	131,394	0	0	307,606	0	(69,543)	(69,543)	1,009			
.863667-10-1	STRYKER CORP		01/26/2021	S. G. COWEN SECURITIES CORP.	1,223,000	292,188	292,188	216,089	299,684	(83,595)	0	0	(83,595)	0	0	216,089	0	76,099	76,099	770			
.66518L-10-8	NIELSEN HOLDINGS PLC		01/26/2021	S. G. COWEN SECURITIES CORP.	6,127,000	132,770	132,770	123,091	127,870	(4,779)	0	0	(4,779)	0	0	123,091	0	9,679	9,679	0			
.143658-30-0	CARNIVAL CRUISE UNIT	C.	03/24/2021	Various	14,574,000	393,550	393,550	679,877	315,673	364,204	0	0	364,204	0	0	679,877	0	(286,327)	(286,327)	0			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,715,554	XXX	3,586,430	4,204,063	(728,046)	0	0	(728,046)	0	0	3,586,430	0	1,129,124	1,129,124	18,115	XXX	XXX		
.31339*-10-7	FHLB Indianapolis		01/29/2021	PRIVATE PLACEMENT	15,000	1,500	1,351	1,500	(149)	0	0	(149)	0	0	1,351	0	149	149	0				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,500	XXX	1,351	1,500	(149)	0	0	(149)	0	0	1,351	0	149	149	0				
9799997. Total - Common Stocks - Part 4					4,717,054	XXX	3,587,781	4,205,563	(728,195)	0	0	(728,195)	0	0	3,587,781	0	1,129,273	1,129,273	18,115	XXX	XXX		
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
9799999. Total - Common Stocks					4,717,054	XXX	3,587,781	4,205,563	(728,195)	0	0	(728,195)	0	0	3,587,781	0	1,129,273	1,129,273	18,115	XXX	XXX		
9899999. Total - Preferred and Common Stocks					4,717,054	XXX	3,587,781	4,205,563	(728,195)	0	0	(728,195)	0	0	3,587,781	0	1,129,273	1,129,273	18,115	XXX	XXX		
9999999 - Totals					176,993,480	XXX	168,528,815	167,960,191	(728,195)	(291,502)	0	(1,019,697)	0	0	167,322,200	0	9,598,378	9,598,378	2,097,770	XXX	XXX		

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2018	04/14/2021	812		192.11	.7,036			6,618		6,618	1,575						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2018	04/27/2021	4,493		192.29	38,794			35,901		35,901	7,998						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/14/2018	05/14/2021	2,955		193.24	25,638			21,186		21,186	4,285						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/25/2018	05/27/2021	1,422		193.41	12,320			11,659		11,659	2,332						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2018	06/14/2021	1,138		191.57	9,766			10,151		10,151	1,946						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2018	06/25/2021	1,512		194.42	13,201			9,905		9,905	1,724						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/12/2018	07/14/2021	6,780		194.53	59,091			45,158		45,158	7,662						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/15/2018	08/13/2021	1,586		193.53	13,754			12,260		12,260	2,062						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/24/2018	08/27/2021	5,558		194.85	48,518			38,184		38,184	6,170						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2018	09/14/2021	13,091		194.10	113,329			99,231		99,231	15,971						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2018	09/27/2021	8,664		194.95	75,161			61,426		61,426	9,703						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/12/2018	10/14/2021	7,989		191.13	67,799			80,852		80,852	12,863						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2018	10/27/2021	5,992		188.10	50,152			76,452		76,452	11,803						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2018	11/12/2021	14,621		186.79	121,256			204,544		204,544	30,557						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/26/2018	11/24/2021	9,645		186.01	80,012			142,066		142,066	20,640						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	21,904		185.31	181,843			338,195		338,195	47,969						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/26/2018	12/27/2021	2,529		184.69	21,062			40,558		40,558	5,613						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	11,636		185.28	97,236			181,296		181,296	25,251						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/25/2019	01/27/2022	3,067		185.17	25,617			48,220		48,220	6,595						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2019	02/14/2022	12,541		186.19	105,309			186,986		186,986	25,709						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/25/2022	3,056		185.87	25,674			46,541		46,541	6,326						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2019	03/14/2022	12,002		185.88	100,841			183,516		183,516	24,605						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2019	03/25/2022	2,253		188.21	19,292			30,210		30,210	4,145						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/11/2019	04/14/2021	1,082		186.67	7,636			14,706		14,706	2,965						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/11/2019	04/13/2022	12,257		186.67	103,875			179,441		179,441	22,798						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2019	04/19/2022	32		186.67	272			471		471	.60						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2019	04/27/2021	2,633		187.62	18,673			33,281		33,281	6,819						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2019	04/27/2022	1,103		187.62	.9,398			15,391		15,391	1,975						

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2019	05/14/2021	246		187.21	1,743				3,207		3,207	624						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2019	05/13/2022	12,430		187.21	106,111				178,618		178,618	22,747						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2019	05/17/2021	1,756		187.89	12,507				21,744		21,744	4,303						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2019	05/16/2022	4,364		187.89	37,392				60,445		60,445	7,768						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2019	05/27/2021	2,512		187.50	17,851				32,078		32,078	6,129						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2019	05/26/2022	6,251		187.50	53,443				88,884		88,884	11,376						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/13/2019	06/14/2021	2,982		189.50	21,583				32,379		32,379	6,172						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/13/2019	06/14/2022	21,245		189.50	185,599				271,728		271,728	35,480						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/17/2019	06/15/2021	2,532		189.54	18,336				27,426		27,426	5,242						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/17/2019	06/15/2022	3,561		189.54	31,118				45,442		45,442	5,912						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/26/2019	06/25/2021	1,518		191.71	11,145				13,449		13,449	2,520						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/26/2019	06/27/2022	751		191.71	6,653				8,465		8,465	1,119						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/11/2019	07/14/2021	849		192.06	6,227				7,375		7,375	1,324						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/11/2019	07/14/2022	19,031		192.06	168,496				210,287		210,287	26,643						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/15/2019	07/15/2021	1,405		192.22	10,314				12,220		12,220	2,191						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/15/2019	07/15/2022	1,691		192.22	14,983				18,717		18,717	2,367						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/25/2019	07/27/2021	368		193.12	2,712				2,908		2,908	504						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	513		193.12	4,574				5,347		5,347	682						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2019	08/13/2021	1,099		195.66	.8,278				6,758		6,758	1,066						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2019	08/12/2022	13,523		195.66	123,304				121,035		121,035	15,552						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2019	08/16/2021	2,089		196.22	15,785				12,119		12,119	1,881						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/15/2019	08/15/2022	6,218		196.22	56,852				53,781		53,781	6,964						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2019	08/27/2021	2,066		197.50	15,708				10,536		10,536	1,529						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	876		197.50	.8,079				7,008		7,008	.902						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/13/2019	09/14/2021	3,502		195.30	26,266				23,535		23,535	3,677						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	12,970		195.30	118,038				121,916		121,916	.15,823						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/16/2019	09/15/2021	715		195.92	.5,376				4,831		4,831	.765						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/16/2019	09/15/2022	1,991		195.92	18,096				18,771		18,771	2,409						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/26/2019	09/27/2021	915		196.63	.6,912				5,465		5,465	.824						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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/26/2019	09/27/2022	1,709		196.63	15,624				14,884		14,884	1,931						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/10/2019	10/14/2021	2,223		195.71	16,748				14,959		14,959	2,289						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/10/2019	10/14/2022	10,955		195.71	100,125				101,662		101,662	12,598						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2019	10/15/2021	1,173		196.07	8,832				7,637		7,637	1,161						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2019	10/17/2022	1,403		196.07	12,760				12,749		12,749	1,571						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/24/2019	10/27/2021	2,299		197.03	17,441				13,818		13,818	2,046						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	8,466		197.03	77,562				72,975		72,975	9,058						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2019	11/12/2021	1,116		197.16	8,448				6,795		6,795	1,004						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	9,586		197.16	87,696				83,016		83,016	10,353						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/15/2019	11/15/2021	557		197.43	4,224				3,315		3,315	485						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/15/2019	11/15/2022	1,671		197.43	15,312				14,241		14,241	1,772						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2019	11/24/2021	1,012		197.55	7,680				6,044		6,044	881						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	6,333		197.55	58,172				53,827		53,827	6,713						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/12/2019	12/14/2021	1,011		198.73	7,718				5,543		5,543	779						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	7,010		198.73	64,635				56,216		56,216	7,010						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/16/2019	12/15/2021	427		198.91	3,264				2,308		2,308	325						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/16/2019	12/15/2022	1,483		198.91	13,659				11,776		11,776	1,483						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/27/2019	12/27/2021	975		198.98	.7,450				4,777		4,777	653						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/27/2019	12/27/2022	11,951		198.98	110,101				88,557		88,557	11,114						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2020	01/14/2022	2,152		201.22	16,627				9,726		9,726	1,313						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2020	01/13/2023	3,921		201.22	36,610				27,252		27,252	3,294						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2020	01/18/2022	1,341		201.30	10,368				6,063		6,063	818						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2020	01/17/2023	1,416		201.30	13,224				9,826		9,826	1,189						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/24/2020	01/27/2022	2,013		200.20	15,475				10,286		10,286	1,409						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/24/2020	01/27/2023	2,852		200.20	26,552				21,420		21,420	2,567						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/13/2020	02/14/2022	1,999		202.13	15,554				8,734		8,734	1,139						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/13/2020	02/14/2023	2,835		202.13	26,702				19,107		19,107	2,325						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/18/2020	02/15/2022	1,757		202.02	13,668				7,785		7,785	1,019						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/18/2020	02/15/2023	2,252		202.02	21,203				15,293		15,293	1,847						0001

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/26/2020	02/25/2022	2,716		194.79	20,472				22,894		22,894	3,313						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/26/2020	02/27/2023	5,524		194.79	50,464				58,498		58,498	6,905						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2020	03/14/2022	3,641		190.05	27,265				43,330		43,330	6,081						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2020	03/14/2023	8,240		190.05	75,325				112,887		112,887	12,937						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/16/2020	03/15/2022	264		189.54	1,970				3,245		3,245	454						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/16/2020	03/15/2023	1,055		189.54	9,600				14,825		14,825	1,688						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/26/2020	03/27/2023	8,398		193.61	78,211				96,245		96,245	11,338						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	2,918		193.61	22,261				27,431		27,431	3,881						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/14/2021	5,964		192.49	32,029				46,340		46,340	11,033						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/13/2022	1,507		192.49	11,426				15,367		15,367	2,049						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/14/2023	4,068		192.49	37,662				49,626		49,626	5,613						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/15/2020	04/15/2021	830		192.68	4,464				6,294		6,294	1,486						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/15/2020	04/19/2022	882		192.68	6,698				8,911		8,911	1,182						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/15/2020	04/17/2023	1,505		192.68	13,978				18,197		18,197	2,047						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2021	5,704		192.51	30,634				44,317		44,317	9,810						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2022	691		192.51	5,240				7,109		7,109	946						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	8,265		192.51	76,686				101,240		101,240	11,405						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2020	05/14/2021	7,681		192.69	41,292				58,988		58,988	12,136						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2020	05/13/2022	3,545		192.69	26,979				36,438		36,438	4,856						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2020	05/12/2023	939		192.69	8,742				11,479		11,479	1,296						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2020	05/17/2021	156		192.68	.837				1,200		1,200	244						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2020	05/16/2022	1,142		192.68	8,690				11,772		11,772	1,564						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2020	05/15/2023	2,387		192.68	22,218				29,222		29,222	3,295						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2020	05/27/2021	3,083		192.66	16,573				24,049		24,049	4,748						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2020	05/26/2022	2,637		192.66	20,066				27,396		27,396	3,639						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2020	05/25/2023	4,947		192.66	.46,030				60,892		60,892	6,876						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/11/2020	06/14/2021	4,668		192.58	25,082				37,392		37,392	7,096						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/11/2020	06/14/2022	135		192.58	.1,027				1,430		1,430	.192						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/11/2020	06/14/2023	6,143		192.58	.57,139				76,541		76,541	8,600						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/15/2020	06/15/2021	3,532		192.52	18,972				28,504		28,504	5,404						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/15/2020	06/15/2022	442		192.52	3,358				4,693		4,693	627						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/15/2020	06/15/2023	312		192.52	2,898				3,896		3,896	436						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2022	363		192.87	2,765				3,804		3,804	508						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	1,970		192.87	18,354				24,332		24,332	2,739						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/26/2020	06/25/2021	4,428		192.87	23,827				34,714		34,714	6,376						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2021	2,869		193.79	15,512				20,801		20,801	3,615						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	2,977		193.79	22,792				29,507		29,507	3,781						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2023	1,672		193.79	15,649				19,762		19,762	2,173						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/15/2021	2,036		194.00	11,021				14,436		14,436	2,484						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/15/2022	335		194.00	2,568				3,277		3,277	419						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/18/2023	335		194.00	3,140				3,923		3,923	432						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2021	4,282		194.32	23,213				29,800		29,800	5,009						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	2,450		194.32	18,802				23,663		23,663	3,037						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	5,753		194.32	53,999				66,624		66,624	7,364						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	468		194.51	4,168				5,408		5,408	599						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	5,743		194.51	53,951				66,385		66,385	7,351						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/13/2021	3,624		194.51	19,670				25,299		25,299	4,168						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/12/2022	2,848		194.51	21,828				27,485		27,485	3,532						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/17/2020	08/15/2023	1,306		195.19	11,679				15,154		15,154	1,672						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/17/2020	08/16/2021	973		195.19	5,301				6,843		6,843	1,119						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/17/2020	08/15/2022	435		195.19	3,358				4,228		4,228	544						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2020	08/25/2023	236		194.60	2,222				2,733		2,733	300						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	483		194.60	4,305				5,584		5,584	613						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/27/2021	2,348		194.60	12,750				16,415		16,415	2,536						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	2,050		194.60	15,721				19,868		19,868	2,542						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	3,843		194.63	36,128				44,773		44,773	4,958						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2023	272		194.63	2,427				3,172		3,172	351						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2021	7,954		194.63	43,189				57,266		57,266	9,147						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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2022	4,136		194.63	31,798				40,533		40,533	5,211						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/15/2020	09/15/2023	2,875		194.75	25,648				33,528		33,528	3,709						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/15/2020	09/15/2021	1,104		194.75	5,999				7,960		7,960	1,270						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/15/2020	09/15/2022	513		194.75	3,950				5,037		5,037	647						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2023	517		193.38	4,580				6,433		6,433	698						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2023	4,261		193.38	39,799				53,007		53,007	5,752						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2021	5,011		193.38	27,035				41,239		41,239	6,614						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2022	2,911		193.38	22,182				31,064		31,064	3,959						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/13/2023	56		195.01	503				650		650	.70						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/13/2023	3,615		195.01	33,981				41,683		41,683	4,483						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/14/2021	6,718		195.01	36,549				48,367		48,367	7,524						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/14/2022	3,102		195.01	23,837				30,093		30,093	3,723						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/15/2020	10/16/2023	1,361		194.78	12,111				15,877		15,877	1,701						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/15/2020	10/16/2023	344		194.78	3,229				4,014		4,014	.430						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/15/2020	10/15/2021	1,438		194.78	.7,812				10,595		10,595	1,653						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/15/2020	10/17/2022	308		194.78	2,364				3,034		3,034	.373						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	4,689		193.65	43,766				58,048		58,048	.6,142						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2020	10/27/2023	217		193.65	1,919				2,685		2,685	.284						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2020	10/27/2021	4,410		193.65	23,827				36,515		36,515	.5,733						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2020	10/27/2022	1,565		193.65	11,938				16,601		16,601	.2,034						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/14/2022	4,755		194.75	36,484				47,786		47,786	.5,896						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2023	1,104		194.75	.9,826				13,060		13,060	.1,391						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2023	6,578		194.75	.61,744				77,814		77,814	.8,288						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/12/2021	4,606		194.75	25,026				35,189		35,189	.5,389						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/16/2020	11/15/2023	2,281		195.49	20,382				26,054		26,054	.2,806						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/16/2020	11/15/2023	430		195.49	.4,049				4,907		4,907	.529						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/16/2020	11/15/2021	1,790		195.49	.9,765				12,819		12,819	.1,934						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/16/2020	11/15/2022	512		195.49	.3,940				4,921		4,921	.609						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2020	11/27/2023	469		196.34	.4,434				5,159		5,159	.558						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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/24/2021	7,232		196.34	39,618				48,601		48,601	7,232						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/22/2022	3,937		196.34	30,456				36,181		36,181	4,488						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	1,717		196.85	15,447				18,578		18,578	2,009						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	8,717		196.85	82,711				94,321		94,321	10,199						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2021	8,204		196.85	45,059				53,820		53,820	7,876						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2022	6,584		196.85	51,062				59,385		59,385	7,374						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	1,727		196.83	15,538				18,725		18,725	2,038						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	432		196.83	4,097				4,681		4,681	510						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2021	2,489		196.83	13,671				16,381		16,381	2,415						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2022	1,194		196.83	9,259				10,793		10,793	1,349						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	413		196.21	3,702				4,636		4,636	500						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	5,780		196.21	54,659				64,904		64,904	6,993						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2021	3,552		196.21	19,446				25,079		25,079	3,694						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/22/2020	12/27/2022	3,129		196.21	24,192				29,603		29,603	3,661						0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	191		198.82				1,733		1,894	1,894							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	1,931		198.82				18,470		19,140	19,140							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/14/2022	3,908		198.82				21,678		22,315	22,315							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/13/2021	01/13/2023	2,666		198.82				20,882		21,619	21,619							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	1,741		198.20				15,767		17,824	17,824							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	656		198.20				6,266		6,716	6,716							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/18/2022	2,018		198.20				11,160		12,270	12,270							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/15/2021	01/17/2023	1,085		198.20				8,471		9,166	9,166							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	409		198.28				3,702		4,187	4,187							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	3,354		198.28				32,053		34,377	34,377							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/27/2022	4,206		198.28				23,269		25,700	25,700							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/27/2023	1,568		198.28				12,253		13,285	13,285							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	613		200.65				5,609		5,634	5,634							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	1,924		200.65				18,567		17,679	17,679							0001
Goldman Sachs Index																							
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2022	4,889		200.65				27,370		24,641	24,641							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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2023	1,739		200.65		13,751		12,889		12,889	(862)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/16/2021	02/15/2024	696		201.04		6,384		6,414		6,414 .....	.30						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/16/2021	02/15/2022	1,169		201.04		6,557		5,915		5,915 .....	.642						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/16/2021	02/15/2023	174		201.04		1,379		1,293		1,293	(86)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	343		198.31		3,087		3,559		3,559 .....	.472						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	5,043		198.31		47,900		52,342		52,342	4,442						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/25/2022	2,370		198.31		13,113		15,002		15,002	1,889						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/27/2023	958		198.31		7,486		8,278		8,278 .....	.792						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/11/2021	03/14/2024	7,307		201.86		70,653		64,083		64,083	(6,570)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2021	03/14/2024	659		201.86		6,038		5,778		5,778	(260)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2021	03/14/2022	7,570		201.86		42,631		35,653		35,653	(6,978)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2021	03/14/2023	4,592		201.86		36,524		32,238		32,238	(4,286)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2021	03/15/2024	767		202.01 .....		.7,037 .....		.6,683 .....		.6,683	(354)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2021	03/15/2024 .....	.99		202.01 .....		.958 .....		.862 .....		.862	(96)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2021	03/15/2022	1,287		202.01 .....		.7,254 .....		.5,998 .....		.5,998	(1,256)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2021	03/15/2023	198		202.01		1,576		1,378		1,378	(198)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/25/2021	03/27/2024	3,013		201.10		29,088		27,663		27,663	(1,425)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/25/2021	03/25/2022	3,978		201.10		22,320		20,448		20,448	(1,872)						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/26/2021	03/27/2024	3,431		201.10		31,395		31,498		31,498 .....	.103						0001
Goldman Sachs Index																						
Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/26/2021	03/27/2023	1,308		201.10		10,362		9,730		9,730	(632)						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	04/13/2018	04/14/2021	163		221.04		2,099		1,003		1,003 .....	.70						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	04/27/2018	04/27/2021	1,587		221.14		20,393		10,158		10,158 .....	.730						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	05/14/2018	05/14/2021	1,193		221.23		15,206		8,079		8,079 .....	.644						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	05/25/2018	05/27/2021	1,910		221.49		24,407		13,158		13,158	1,069						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	06/14/2018	06/14/2021	1,126		222.93		14,433		7,116		7,116 .....	.473						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	06/27/2018	06/25/2021	702		223.53 .....		.8,980		4,355		4,355 .....	.281						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	07/13/2018	07/14/2021	1,419		225.57		18,304		7,774		7,774 .....	.369						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	07/27/2018	07/27/2021 .....	.36		224.37 .....		.455 .....		.228 .....		.228 .....	.17						0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	08/15/2018	08/13/2021	1,101		225.26		14,135		6,859		6,859495						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2018	08/27/2021	3,132		.227.62	.41,211			16,570		16,570	.877						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2018	09/14/2021	462		.227.19	.6,111			2,694		2,694	.185						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/27/2018	09/27/2021	951		.223.94	.12,461			7,390		7,390	.713						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/12/2018	10/14/2021	1,189		.218.60	.15,236			13,559		13,559	.1,606						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2021	1,128		.217.17	.14,161			.14,203		.14,203	.1,715						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/14/2018	11/12/2021	1,707		.219.74	.21,600			18,840		18,840	.2,167						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2018	11/26/2021	1,785		.219.61	.22,462			20,135		20,135	.2,303						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2021	1,240		.218.62	.15,312			.15,123		.15,123	.1,760						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/27/2018	12/27/2021	356		.213.61	.4,279			5,664		5,664	.676						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2022	637		.216.52	.7,935			8,917		8,917	.1,033						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/25/2019	01/27/2022	27		.218.44	.346			.353		.353	.40						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/14/2019	02/14/2022	131		.221.27	.1,665			1,478		1,478	.161						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/14/2019	03/14/2022	309		.223.52	.3,968			3,189		3,189	.333						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2022	128		.226.60	.1,679			1,163		1,163	.116						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2021	1,340		.225.31	.14,375			4,490		4,490	-.617						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2022	1,709		.225.31	.22,484			.16,934		.16,934	.1,743						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2019	05/17/2021	.67		.223.81	.719			.326		.326	.17						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/15/2019	05/16/2022	6,345		.223.81	.83,496			.66,365		.66,365	.7,677						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2021	9		.223.52	.96			.50		.50	.3						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2022	318		.223.52	.4,168			3,605		3,605	.391						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2021	429		.226.13	.4,656			1,883		1,883	.17						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2022	411		.226.13	.5,506			4,150		4,150	.444						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2021	243		.226.19	.2,640			.1,014		.1,014	.32						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/17/2019	06/15/2022	1,149		.226.19	.15,392			.11,001		.11,001	.1,276						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/25/2021	119		.227.44	.1,307			.474		.474	-.2						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	237		.227.44	.3,224			2,279		2,279	.242						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2021	219		.228.72	.2,435			.791		.791	.17						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2019	07/15/2022	459		.228.72	.6,300			3,985		3,985	.454						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2021	681		.229.23	.7,660			2,647		2,647	.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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/14/2019	08/13/2021	322 .....	.226.77 .....	..3,562 .....	.....	.....	1,729 .....	.....	1,729 .....	.116 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	1,283 .....	.226.77 .....	..17,547 .....	.....	.....	13,397 .....	.....	13,397 .....	.1,463 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/15/2019	08/16/2021	1,053 .....	.227.94 .....	..11,736 .....	.....	.....	4,822 .....	.....	4,822 .....	.337 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/15/2019	08/15/2022	614 .....	.227.94 .....	..8,470 .....	.....	.....	5,761 .....	.....	5,761 .....	.682 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021	22 .....	.228.01 .....	..244 .....	.....	.....	110 .....	.....	110 .....	.7 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	22 .....	.228.01 .....	..302 .....	.....	.....	219 .....	.....	219 .....	.24 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	139 .....	.230.49 .....	..1,558 .....	.....	.....	594 .....	.....	594 .....	.26 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	421 .....	.230.49 .....	..5,849 .....	.....	.....	3,830 .....	.....	3,830 .....	.417 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2021	194 .....	.231.64 .....	..2,192 .....	.....	.....	692 .....	.....	692 .....	.33 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/16/2019	09/15/2022	173 .....	.231.64 .....	..2,416 .....	.....	.....	1,395 .....	.....	1,395 .....	.164 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	107 .....	.233.05 .....	..1,155 .....	.....	.....	349 .....	.....	349 .....	.14 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	519 .....	.233.05 .....	..6,958 .....	.....	.....	3,967 .....	.....	3,967 .....	.467 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	87 .....	.230.27 .....	..924 .....	.....	.....	393 .....	.....	393 .....	.31 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	52 .....	.230.27 .....	..689 .....	.....	.....	465 .....	.....	465 .....	.55 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/15/2019	10/15/2021	152 .....	.230.42 .....	..1,617 .....	.....	.....	681 .....	.....	681 .....	.55 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/15/2019	10/17/2022	43 .....	.230.42 .....	..573 .....	.....	.....	386 .....	.....	386 .....	.46 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	271 .....	.232.23 .....	..2,917 .....	.....	.....	1,074 .....	.....	1,074 .....	.73 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	103 .....	.232.48 .....	..1,109 .....	.....	.....	422 .....	.....	422 .....	.32 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	581 .....	.232.48 .....	..7,736 .....	.....	.....	4,820 .....	.....	4,820 .....	.575 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2021	321 .....	.233.47 .....	..3,458 .....	.....	.....	1,214 .....	.....	1,214 .....	.84 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/15/2019	11/15/2022	107 .....	.233.47 .....	..1,430 .....	.....	.....	848 .....	.....	848 .....	.101 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	115 .....	.234.50 .....	..1,239 .....	.....	.....	410 .....	.....	410 .....	.26 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	200 .....	.234.50 .....	..2,674 .....	.....	.....	1,523 .....	.....	1,523 .....	.182 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021	21 .....	.234.64 .....	..231 .....	.....	.....	.80 .....	.....	.80 .....	.6 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	217 .....	.234.64 .....	..2,912 .....	.....	.....	1,684 .....	.....	1,684 .....	.202 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2021	170 .....	.235.56 .....	..1,844 .....	.....	.....	593 .....	.....	593 .....	.39 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/16/2019	12/15/2022	42 .....	.235.56 .....	..570 .....	.....	.....	315 .....	.....	315 .....	.38 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	248 .....	.237.56 .....	..2,714 .....	.....	.....	760 .....	.....	760 .....	.45 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	299237.564,047	2,041	2,041245	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	01/14/2020	01/14/2022	511 .....	.237.00 .....	.5,566 .....	.....	.....	1,741 .....	.....	1,741 .....	.123 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	01/14/2020	01/13/2023 .....	.93 .....	.237.00 .....	.1,252 .....	.....	.....	662 .....	.....	662 .....	.78 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	01/15/2020	01/18/2022	168 .....	.237.48 .....	.1,836 .....	.....	.....	559 .....	.....	559 .....	.37 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	01/15/2020	01/17/2023	168 .....	.237.48 .....	.2,272 .....	.....	.....	1,179 .....	.....	1,179 .....	.138 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	01/27/2020	01/27/2022	475 .....	.233.89 .....	.5,150 .....	.....	.....	2,150 .....	.....	2,150 .....	.195 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	02/14/2020	02/14/2022	458 .....	.235.75 .....	.4,990 .....	.....	.....	1,887 .....	.....	1,887 .....	.160 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	02/18/2020	02/15/2022	551 .....	.235.93 .....	.6,006 .....	.....	.....	2,248 .....	.....	2,248 .....	.193 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	02/18/2020	02/15/2023	657 .....	.235.93 .....	.8,866 .....	.....	.....	5,124 .....	.....	5,124 .....	.618 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	02/27/2020	02/25/2022	772 .....	.222.85 .....	.7,964 .....	.....	.....	7,672 .....	.....	7,672 .....	.949 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	02/27/2020	02/27/2023	359 .....	.222.85 .....	.4,592 .....	.....	.....	4,950 .....	.....	4,950 .....	.600 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/13/2020	03/14/2022	694 .....	.211.87 .....	.6,674 .....	.....	.....	.12,204 .....	.....	.12,204 .....	.1,533 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/13/2020	03/14/2023	415 .....	.211.87 .....	.5,051 .....	.....	.....	8,589 .....	.....	8,589 .....	.984 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/16/2020	03/15/2022	118 .....	.211.75 .....	.1,135 .....	.....	.....	2,088 .....	.....	2,088 .....	.262 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/16/2020	03/15/2023	1,677 .....	.211.75 .....	.20,093 .....	.....	.....	.34,821 .....	.....	.34,821 .....	.3,973 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/27/2020	03/25/2022	2,562 .....	.211.59 .....	.25,095 .....	.....	.....	.45,852 .....	.....	.45,852 .....	.5,712 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	03/27/2020	03/27/2023	1,493 .....	.211.59 .....	.18,233 .....	.....	.....	.31,333 .....	.....	.31,333 .....	.3,584 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/14/2020	04/14/2021	1,178 .....	.212.30 .....	.7,900 .....	.....	.....	.17,911 .....	.....	.17,911 .....	.3,745 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/14/2020	04/14/2022	815 .....	.212.30 .....	.8,096 .....	.....	.....	.14,260 .....	.....	.14,260 .....	.1,760 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/15/2020	04/15/2021	871 .....	.212.35 .....	.5,902 .....	.....	.....	.13,207 .....	.....	.13,207 .....	.2,753 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/15/2020	04/18/2022 .....	.94 .....	.212.35 .....	.936 .....	.....	.....	.1,649 .....	.....	.1,649 .....	.203 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/15/2020	04/17/2023	471 .....	.212.35 .....	.5,920 .....	.....	.....	.9,635 .....	.....	.9,635 .....	.1,055 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/27/2020	04/27/2021	1,283 .....	.212.08 .....	.8,704 .....	.....	.....	.19,802 .....	.....	.19,802 .....	.3,963 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/27/2020	04/27/2022 .....	.47 .....	.212.08 .....	.468 .....	.....	.....	.839 .....	.....	.839 .....	.103 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	04/27/2020	04/27/2023	674 .....	.212.08 .....	.8,480 .....	.....	.....	.13,971 .....	.....	.13,971 .....	.1,524 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	05/14/2020	05/14/2021	1,598 .....	.212.20 .....	.10,984 .....	.....	.....	.24,506 .....	.....	.24,506 .....	.4,665 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	05/14/2020	05/13/2022 .....	.52 .....	.212.20 .....	.518 .....	.....	.....	.926 .....	.....	.926 .....	.114 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	05/15/2020	05/17/2021	165 .....	.212.26 .....	.1,134 .....	.....	.....	.2,520 .....	.....	.2,520 .....	.475 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	05/15/2020	05/16/2022	141 .....	.212.26 .....	.1,413 .....	.....	.....	.2,522 .....	.....	.2,522 .....	.311 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index..	JP Morgan	ZBUT11V806EZRV/TW807	05/15/2020	05/15/2023	2,638212.2633,26454,69154,6915,962	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2021	1,143		.212.60	.7,946			.17,122		.17,122	.3,155						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2022	771		.212.60	.7,806			.13,638		.13,638	.1,682						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	14		.212.60	.179			.290		.290	.32						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2021	1,824		.212.71	.12,532			.27,270		.27,270	.4,797						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2022	277		.212.71	.2,732			.4,932		.4,932	.610						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2023	649		.212.71	.8,073			.13,397		.13,397	.1,466						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2021	1,127		.212.93	.7,728			.16,625		.16,625	.2,919						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2022	47		.212.93	.466			.827		.827	.102						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/15/2020	06/15/2023	94		.212.93	.1,174			.1,927		.1,927	.212						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/26/2020	06/25/2021	958		.212.88	.6,589			.14,231		.14,231	.2,444						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2022	122		.212.88	.1,214			.2,170		.2,170	.269						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2021	1,542		.213.34	.10,660			.22,438		.22,438	.3,717						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2022	1,111		.213.34	.11,068			.19,507		.19,507	.2,400						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2023	244		.213.34	.3,058			.4,945		.4,945	.514						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/15/2021	656		.213.40	.4,536			.9,513		.9,513	.1,568						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/15/2022	47		.213.40	.467			.821		.821	.101						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/15/2020	07/17/2023	1,453		.213.40	.18,228			.29,446		.29,446	.3,051						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2021	617		.213.85	.4,277			.8,759		.8,759	.1,414						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2022	243		.213.85	.2,428			.4,212		.4,212	.520						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/13/2021	1,300		.213.79	.9,007			.18,712		.18,712	.2,952						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/12/2022	1,268		.213.79	.12,629			.22,196		.22,196	.2,738						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/14/2020	08/14/2023	94		.213.79	.1,172			.1,892		.1,892	.196						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/16/2021	397		.213.96	.2,754			.5,729		.5,729	.898						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/15/2022	187		.213.96	.1,864			.3,281		.3,281	.406						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/17/2020	08/15/2023	1,355		.213.96	.16,994			.27,433		.27,433	.2,846						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/27/2021	173		.213.86	.1,203			.2,490		.2,490	.377						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/26/2022	440		.213.86	.4,380			.7,732		.7,732	.958						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	08/27/2020	08/25/2023	9		.213.86	.117			.189		.189	.20						-	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2021	1,161		.214.39	.8,117			.16,434		.16,434	.2,474						-	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2022	196		.214.39	1,974			3,407		3,407	.423						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2021	560		.214.38	3,924			7,926		7,926	1,192						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2022	70		.214.38	.705			1,217		1,217	.151						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/15/2020	09/15/2023	210		.214.38	2,651			4,213		4,213	.441						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2021	1,254		.212.18	.8,672			20,246		20,246	2,996						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2022	344		.212.18	3,424			6,561		6,561	.805						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2021	683		.215.12	4,807			9,451		9,451	1,380						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2022	734		.215.12	.7,442			12,567		12,567	1,542						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/14/2020	10/13/2023	37		.215.12	.473			730		730	.71						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2020	10/15/2021	465		.215.18	.3,270			6,409		6,409	.934						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2020	10/17/2022	116		.215.18	.1,178			1,987		1,987	.245						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/15/2020	10/16/2023	93		.215.18	.1,182			1,823		1,823	.178						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2021	1,698		.213.20	11,837			26,352		26,352	3,786						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2022	164		.213.20	.1,645			3,045		3,045	.371						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2023	464		.213.20	.5,821			9,714		9,714	.938						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/13/2020	11/12/2021	1,623		.218.16	11,682			.19,164		.19,164	.2,677						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2022	908		.218.16	.9,425			.13,995		.13,995	.1,752						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2023	156		.218.16	.2,030			2,810		2,810	.277						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/16/2020	11/15/2021	501		.219.64	.3,630			5,409		5,409	.746						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/16/2020	11/15/2022	387		.219.64	.4,046			5,619		5,619	.708						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/16/2020	11/15/2023	364		.219.64	.4,776			6,265		6,265	.626						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2020	11/26/2021	2,189		.221.60	.16,102			.21,098		.21,098	.2,823						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	190		.221.60	.2,003			.2,551		.2,551	.322						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2021	2,427		.222.46	.18,036			.22,623		.22,623	.2,961						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	863		.222.46	.9,235			.11,358		.11,358	.1,450						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	130		.222.46	.1,746			.2,069		.2,069	.207						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2021	1,656		.223.49	.12,358			.14,436		.14,436	.1,854						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2022	380		.223.49	.4,089			4,792		4,792	.612						0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/15/2020	12/15/2023	157		.223.49	.2,104			2,404		2,404	.243						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2021	735 .....	.223.18 .....	.5,412 .....	.....	.....	.....	6,650 .....	.....	6,650 .....	.860 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	453 .....	.223.18 .....	.4,798 .....	.....	.....	.....	5,829 .....	.....	5,829 .....	.747 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023 .....	.72 .....	.223.18 .....	.952 .....	.....	.....	.....	1,118 .....	.....	1,118 .....	.113 .....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2021	01/14/2022	2,096 .....	.224.27 .....	.....	.15,698 .....	.....	.18,086 .....	.....	.18,086 .....	.2,388 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	361 .....	.224.27 .....	.....	.3,880 .....	.....	.4,475 .....	.....	.4,475 .....	.595 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	129 .....	.224.27 .....	.....	.1,740 .....	.....	.1,937 .....	.....	.1,937 .....	.197 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2021	01/18/2022	871 .....	.224.01 .....	.....	.6,513 .....	.....	.7,678 .....	.....	.7,678 .....	.1,165 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2021	01/17/2023	714 .....	.224.01 .....	.....	.7,664 .....	.....	.8,971 .....	.....	.8,971 .....	.1,307 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/15/2021	01/16/2024	156 .....	.224.01 .....	.....	.2,104 .....	.....	.2,365 .....	.....	.2,365 .....	.262 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2022	2,464 .....	.224.83 .....	.....	.18,448 .....	.....	.20,871 .....	.....	.20,871 .....	.2,423 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2023	396 .....	.224.83 .....	.....	.4,272 .....	.....	.4,841 .....	.....	.4,841 .....	.569 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	1,183 .....	.224.83 .....	.....	.15,987 .....	.....	.17,510 .....	.....	.17,510 .....	.1,524 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2022	1,437 .....	.225.40 .....	.....	.10,789 .....	.....	.12,031 .....	.....	.12,031 .....	.1,242 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	772 .....	.225.40 .....	.....	.8,335 .....	.....	.9,333 .....	.....	.9,333 .....	.998 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	142 .....	.225.40 .....	.....	.1,923 .....	.....	.2,080 .....	.....	.2,080 .....	.157 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2022	1,893 .....	.224.50 .....	.....	.14,153 .....	.....	.15,807 .....	.....	.15,807 .....	.1,655 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2023	334 .....	.224.50 .....	.....	.3,585 .....	.....	.4,029 .....	.....	.4,029 .....	.444 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/16/2021	02/15/2024	223 .....	.224.50 .....	.....	.3,000 .....	.....	.3,252 .....	.....	.3,252 .....	.252 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/26/2021	02/25/2022	211 .....	.222.74 .....	.....	.1,565 .....	.....	.2,106 .....	.....	.2,106 .....	.541 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	530 .....	.222.74 .....	.....	.5,640 .....	.....	.7,210 .....	.....	.7,210 .....	.1,570 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2024	2,272 .....	.222.74 .....	.....	.30,208 .....	.....	.36,506 .....	.....	.36,506 .....	.6,298 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2022	1,208 .....	.226.81 .....	.....	.9,179 .....	.....	.9,616 .....	.....	.9,616 .....	.437 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2023	265 .....	.226.81 .....	.....	.2,886 .....	.....	.3,079 .....	.....	.3,079 .....	.193 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2024	1,067 .....	.226.81 .....	.....	.14,520 .....	.....	.15,130 .....	.....	.15,130 .....	.610 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2022	704 .....	.227.37 .....	.....	.5,360 .....	.....	.5,411 .....	.....	.5,411 .....	.51 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2023 .....	.66 .....	.227.37 .....	.....	.722 .....	.....	.751 .....	.....	.751 .....	.29 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/15/2021	03/15/2024	132 .....	.227.37 .....	.....	.1,800 .....	.....	.1,838 .....	.....	.1,838 .....	.38 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/26/2021	03/25/2022	609 .....	.228.28 .....	.....	.4,657 .....	.....	.4,488 .....	.....	.4,488	-.169 .....	.....	.....	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/202335228.283853873872	0001

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Description									Code	Fair Value												
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	JP Morgan	03/26/2021	03/27/2024	1,262		228.28		.17,309		.17,145		.17,145		(.164)				-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	04/14/2020	04/14/2021	277		2,846.06		.55,703		186,238		186,238		.15,123			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	04/14/2020	04/14/2021	754		2,846.06		.218,248		848,042		848,042		.162,923			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	4,992		2,783.36		.1,049,350		3,717,869		3,717,869		.271,973			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,217		2,783.36		.53,679		612,067		612,067		.249,717			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,513		2,783.36		.39,574		437,357		437,357		.175,699			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	12,210		2,783.36		.3,654,747		.14,496,016		.14,496,016		.2,683,891			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	81		2,825.11		.22,073		.92,600		.92,600		.17,563			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	122		2,852.94		.31,518		136,520		136,520		.26,300			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	04/27/2020	04/27/2021	104		2,878.48		.20,810		.67,200		.67,200		.4,529			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	04/27/2020	04/27/2021	690		2,878.48		.211,403		751,912		751,912		.144,830			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/14/2020	05/14/2021	185		2,852.50		.37,030		140,603		140,603		.13,681			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/14/2020	05/14/2021	502		2,852.50		.147,822		.558,890		.558,890		.104,282			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	4,374		2,863.70		.825,398		.3,331,061		.3,331,061		.323,261			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	1,161		2,863.70		.25,935		.225,275		.225,275		.100,608			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	1,374		2,863.70		.32,661		.283,889		.283,889		.125,895			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	753		2,863.70		.28,662		.229,300		.229,300		.89,128			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	10,595		2,863.70		.3,082,747		.11,681,841		.11,681,841		.2,182,650			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	42		2,906.66		.11,136		.44,407		.44,407		.8,444			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	05/15/2020	05/17/2021	150		2,935.29		.37,496		.154,878		.154,878		.29,765			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	111		.3,036.13		.19,600		.62,903		.62,903		.6,875			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	180		.3,036.13		.49,451		.167,513		.167,513		.33,011			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/12/2020	06/14/2021	239		.3,041.31		.53,654		.154,652		.154,652		.21,962			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/12/2020	06/14/2021	543		.3,041.31		.169,723		.502,976		.502,976		.96,624			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/15/2020	06/15/2021	3,272		.3,066.59		.655,286		.2,055,069		.2,055,069		.298,766			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/15/2020	06/15/2021	977		.3,066.59		.31,448		.204,423		.204,423		.83,591			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/15/2020	06/15/2021	1,440		.3,066.59		.49,448		.316,837		.316,837		.127,933			-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/15/2020	06/15/2021	8,453		.3,066.59		.2,524,705		.7,627,143		.7,627,143		.1,486,495			-	0001
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F10LXP3B76	06/15/2020	06/15/2021	7		.3,112.59		.1,774		.5,598		.5,598		.1,125			-	0001

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S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/15/2020	06/15/2021	126	3,143.25	31,955	104,173	104,173	21,380	0001	
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	52	3,009.05	10,205 .....	.....	.....	35,372 .....	.....	35,372	4,465 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	136	3,009.05	40,180 .....	.....	.....	130,496 .....	.....	130,496	24,176 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	61	3,197.52	11,626 .....	.....	.....	33,563 .....	.....	33,563	6,325 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	430	3,197.52	123,668 .....	.....	.....	337,174 .....	.....	337,174	69,424 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	2,768	3,226.56	519,547 .....	.....	.....	1,463,948 .....	.....	1,463,948	284,459 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	756	3,226.56	17,568 .....	.....	.....	137,730 .....	.....	137,730	57,049 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	868	3,226.56	30,520 .....	.....	.....	208,784 .....	.....	208,784	81,747 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	869	3,226.56	32,538 .....	.....	.....	217,703 .....	.....	217,703	84,570 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	8,449	3,226.56	2,387,976 .....	.....	.....	6,394,845 .....	.....	6,394,845	1,336,825 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	23	3,274.96	5,798 .....	.....	.....	16,536 .....	.....	16,536	3,551 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	126	3,307.22	28,998 .....	.....	.....	85,539 .....	.....	85,539	18,710 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUNH3JPFGFNFB8B653	07/27/2020	07/27/2021	37	3,239.41	7,140 .....	.....	.....	18,458 .....	.....	18,458	3,256 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUNH3JPFGFNFB8B653	07/27/2020	07/27/2021	193	3,239.41	38,750 .....	.....	.....	144,277 .....	.....	144,277	30,075 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/14/2020	08/13/2021	152	3,372.85	26,985 .....	.....	.....	65,195 .....	.....	65,195	15,952 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/14/2020	08/13/2021	536	3,372.85	148,355 .....	.....	.....	337,902 .....	.....	337,902	74,907 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,870	3,381.99	494,470 .....	.....	.....	1,247,879 .....	.....	1,247,879	294,250 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	597	3,381.99	14,948 .....	.....	.....	74,403 .....	.....	74,403	34,427 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	368	3,381.99	10,583 .....	.....	.....	50,820 .....	.....	50,820	23,019 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	692	3,381.99	25,740 .....	.....	.....	114,440 .....	.....	114,440	50,059 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,106	3,381.99	43,384 .....	.....	.....	190,518 .....	.....	190,518	82,785 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	7,867	3,381.99	2,180,812 .....	.....	.....	4,983,299 .....	.....	4,983,299	1,102,278 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58	3,432.72	14,079 .....	.....	.....	33,921 .....	.....	33,921	7,730 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	189	3,466.54	42,560 .....	.....	.....	105,694 .....	.....	105,694	24,588 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021	15	3,484.55	2,772 .....	.....	.....	4,564 .....	.....	4,564	1,159 .....	.....	.....	.....	.....	.....	0001
S&P500 OTC European																							
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021	186	3,484.55	52,764	99,675	99,675	23,041	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	948	3,401.20	21,285	125,578	125,578	54,047									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	153	3,401.20	4,004	22,732	22,732	9,579									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	1,298	3,401.20	44,150	230,122	230,122	94,487									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	1,696	3,401.20	61,739	310,927	310,927	127,268									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	10,086	3,401.20	2,469,960	6,225,575	6,225,575	1,371,515									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	65	3,452.22	15,840	37,062	37,062	8,414									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/15/2020	09/15/2021	178	3,486.23	43,560	96,744	96,744	22,427									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/25/2020	09/27/2021	36	3,298.46	8,260	19,237	19,237	3,848									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQHN3JPFGFNFB653	09/25/2020	09/27/2021	414	3,298.46	98,280	294,510	294,510	60,883									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	195	3,488.67	36,380	78,572	78,572	21,373									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	493	3,488.67	144,308	272,443	272,443	61,880									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	3,400	3,483.34	634,655	1,401,062	1,401,062	375,412									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	477	3,483.34	12,450	52,382	52,382	23,003									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.76	3,483.34	2,412	9,923	9,923	4,222									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.76	3,483.34	2,412	4,883,684	4,883,684	1,104,675									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.80	3,535.59	21,000 .....	.41,313 .....	.41,313	9,656									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.128	3,570.42	30,825 .....	.62,016 .....	.62,016	14,828									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	105	3,390.68	20,648 .....	.52,065 .....	.52,065	11,481									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	473	3,390.68	141,152 .....	.302,541 .....	.302,541 .....	.84,175									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,542	3,483.34	61,755 .....	.243,576 .....	.243,576	100,560									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	8,762	3,483.34	2,563,680	4,883,684	4,883,684	1,104,675									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.80	3,535.59	21,000 .....	.41,313 .....	.41,313	9,656									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021 .....	.128	3,570.42	30,825 .....	.62,016 .....	.62,016	14,828									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021 .....	.105	3,390.68	20,648 .....	.52,065 .....	.52,065	11,481									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021 .....	.473	3,390.68	141,152 .....	.302,541 .....	.302,541 .....	.84,175									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/13/2020	11/12/2021 .....	.53	3,585.15	9,206 .....	.18,613 .....	.18,613	5,428									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/13/2020	11/12/2021 .....	.559	3,585.15	155,989 .....	.270,817 .....	.270,817 .....	.63,950									0001
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/20212,712	3,626.91 ..													

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167	3,717.58	37,734 .....	.....	.....	.....	63,893 .....	.....	63,893	16,564 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	67	3,638.35	10,980 .....	.....	.....	.....	20,512 .....	.....	20,512	5,729 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	383	3,638.35	104,550 .....	.....	.....	.....	171,608 .....	.....	171,608	41,640 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	230	3,647.49	41,363 .....	.....	.....	.....	74,967 .....	.....	74,967	22,051 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	558	3,647.49	159,544 .....	.....	.....	.....	249,842 .....	.....	249,842	60,283 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,653	3,694.62	480,200 .....	.....	.....	.....	759,252 .....	.....	759,252	230,131 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	235	3,694.62	7,221 .....	.....	.....	.....	17,473 .....	.....	17,473	8,550 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	168	3,694.62	6,262 .....	.....	.....	.....	13,948 .....	.....	13,948	6,342 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	1,827	3,694.62	86,400 .....	.....	.....	.....	172,010 .....	.....	172,010	72,111 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	7,158	3,694.62	2,089,155 .....	.....	.....	.....	2,953,414 .....	.....	2,953,414	738,031 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	8	3,750.04	2,100 .....	.....	.....	.....	3,018 .....	.....	3,018	784 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133	3,786.99	31,850 .....	.....	.....	.....	45,755 .....	.....	45,755	12,116 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	105	3,703.06	18,915 .....	.....	.....	.....	29,026 .....	.....	29,026	7,727 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	448	3,703.06	130,485 .....	.....	.....	.....	184,048 .....	.....	184,048	45,934 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	99	3,795.54 .....	.....	.....	.....	17,554 .....	.....	23,028 .....	.....	23,028	5,475 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	462	3,795.54	136,533 .....	.....	.....	.....	162,147 .....	.....	162,147	25,614 .....	.....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	3,648	3,768.25 .....	.....	.....	.....	668,282 .....	.....	921,267 .....	.....	921,267	252,985 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	289	3,768.25 .....	.....	.....	.....	10,137 .....	.....	15,600 .....	.....	15,600	5,463 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	2,018	3,768.25 .....	.....	.....	.....	91,260 .....	.....	137,761 .....	.....	137,761	46,501 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	791	3,768.25 .....	.....	.....	.....	42,316 .....	.....	62,380 .....	.....	62,380	20,064 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	7,886	3,768.25 .....	.....	.....	.....	2,362,045 .....	.....	2,935,422 .....	.....	2,935,422	573,377 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	12	3,824.77 .....	.....	.....	.....	3,164 .....	.....	3,970 .....	.....	3,970	807 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	122	3,862.46 .....	.....	.....	.....	29,762 .....	.....	37,504 .....	.....	37,504	7,742 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	48	3,750.77 .....	.....	.....	.....	10,199 .....	.....	12,758 .....	.....	12,758	2,559 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	342	3,750.77 .....	.....	.....	.....	115,406 .....	.....	132,700 .....	.....	132,700	17,295 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	142	3,934.83 .....	.....	.....	.....	27,279 .....	.....	22,181 .....	.....	22,181	15,098 .....	.....	.....	0001	
S&P500 OTC European																						
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	737	3,934.83	241,280	201,737</						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	1,376	3,932.59	52,477	61,974	61,974	9,497									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	506	3,932.59	23,283	25,463	25,463	2,180									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	6,287	3,932.59	2,047,230	1,722,507	1,722,507	(324,723)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	34	3,991.58	10,004	8,232	8,232	(1,772)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	93	4,030.90	25,003	20,167	20,167	(4,836)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	02/26/2021	02/25/2022	10	3,811.15	1,972	2,372	2,372	399									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	02/26/2021	02/25/2022	309	3,811.15	103,105	110,129	110,129	7,024									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	03/12/2021	03/14/2022	134	3,943.34	25,445	23,159	23,159	(2,286)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	03/12/2021	03/14/2022	876	3,943.34	274,752	245,143	245,143	(29,609)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	3,153	3,968.94	977,422	496,698	496,698	(480,723)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	610	3,968.94	19,118	21,042	21,042	1,924									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	1,614	3,968.94	67,253	68,457	68,457	1,204									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	796	3,968.94	39,816	38,089	38,089	(1,727)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022	6,708	3,968.94	2,079,413	1,779,924	1,779,924	(299,489)									0001		
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022 .....	.54	4,028.47	15,012	12,573	12,573	(2,439)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	03/15/2021	03/15/2022 .....	.60	4,068.16	15,726	12,583	12,583	(3,143)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	03/26/2021	03/25/2022 .....	.33	3,974.54 .....	.5,799	5,358	5,358	(441)									0001	
S&P500 OTC European																								
Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	03/26/2021	03/25/2022	123	3,974.54	36,162	32,778	32,778	(3,384)									0001		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										39,780,934	10,902,928	0	111,321,961	XXX	111,321,961	20,127,817	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										39,780,934	10,902,928	0	111,321,961	XXX	111,321,961	20,127,817	0	0	0	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	2138000KYDSDFTH2K71 .....	.07/28/2017	05/31/2022 .....	.306,070 .....		.42.75 .....	.128,060 .....		.176,820 .....		.176,820								
TIDEWATER INC Tidewater Warrant 886429133	Tidewater	N/A		US - Chicago Board	549300UJOMTB7PD2UT305 .....	.01/31/2018	07/31/2042 .....	.2,495 .....		.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											.128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other											.128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants											39,908,994	10,902,928	0	111,498,781	XXX	111,498,781	20,127,817	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0459999999. Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0469999999. Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0479999999. Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0489999999. Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0499999999. Total Purchased Options											39,908,994	10,902,928	0	111,498,781	XXX	111,498,781	20,127,817	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0							

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	136	2,952.79	(18,818)			(77,033)		(77,033)	(7,433)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	233	2,959.90	(52,166)			(235,121)		(235,121)	(47,927)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	107	2,945.67	(15,159)			(61,319)		(61,319)	(5,844)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	113	2,938.56	(26,547)			(116,421)		(116,421)	(23,489)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	34	2,988.36	(4,090)			(17,859)		(17,859)	(1,838)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	409	2,931.44	(97,692)			(424,700)		(424,700)	(85,381)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	388	2,825.11	(71,809)			(272,774)		(272,774)	(21,135)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	210	2,839.03	(37,259)			(144,829)		(144,829)	(11,449)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,137	2,832.07	(307,638)			(1,294,622)		(1,294,622)	(246,525)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	616	2,825.11	(169,048)			(705,793)		(705,793)	(133,867)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	3,352	2,852.94	(868,157)			(3,746,396)		(3,746,396)	(721,732)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	605	2,826.50	(165,619)			(692,603)		(692,603)	(131,470)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	122	2,880.78	(29,543)			(133,120)		(133,120)	(26,037)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	6,499	2,859.90	(1,659,215)			(7,218,687)		(7,218,687)	(1,395,993)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	451	2,826.50	(83,106)			(316,344)		(316,344)	(24,560)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,425	2,866.86	(393,660)			(1,603,593)		(1,603,593)	(132,073)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,518	2,859.90	(251,852)			(1,014,294)		(1,014,294)	(82,683)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	81	2,843.20	(21,161)			(91,137)		(91,137)	(17,463)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	451	2,826.50	(83,106)			(316,344)		(316,344)	(24,560)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,425	2,866.86	(393,660)			(1,603,593)		(1,603,593)	(132,073)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	334	2,936.05	(89,947)			(345,192)		(345,192)	(68,284)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	52	2,986.42	(7,050)			(28,089)		(28,089)	(12,266)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	42	3,022.40	(5,014)			(21,319)		(21,319)	(1,839)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	9	2,936.05	(1,512)			(5,529)		(5,529)	(409)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	265	2,993.62	(63,259)			(258,912)		(258,912)	(52,426)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	15	2,909.55	(3,913)			(15,933)		(15,933)	(3,045)						0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/27/2020	04/27/2021	110	2,966.60	(25,232)			(110,505)		(110,505)	(21,567)					</td		

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	171	2,938.08	(41,810)	(176,395)	(176,395)	(34,082)										0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	122	2,945.21	(29,183)	(124,313)	(124,313)	(24,082)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	83	2,952.34	(19,624)	(84,321)	(84,321)	(16,375)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021	68	2,966.60	(9,148)	(43,578)	(43,578)	(4,980)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	42	2,922.41	(10,668)	(43,752)	(43,752)	(8,369)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	403	2,929.57	(101,063)	(418,283)	(418,283)	(80,220)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	859	2,949.61	(205,656)	(873,831)	(873,831)	(168,782)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	730	2,906.66	(192,280)	(773,503)	(773,503)	(147,075)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	77	2,906.66	(12,386)	(55,207)	(55,207)	(5,675)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	672	2,913.81	(174,405)	(707,656)	(707,656)	(134,926)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	4,958	2,942.45	(1,206,745)	(5,078,188)	(5,078,188)	(978,476)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	150	2,963.93	(34,787)	(150,619)	(150,619)	(29,235)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	2,973	2,935.29	(735,696)	(3,066,855)	(3,066,855)	(589,393)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	297	2,920.97	(45,560)	(209,062)	(209,062)	(21,923)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	253	2,928.13	(37,918)	(176,505)	(176,505)	(18,697)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	1,297	2,942.45	(184,264)	(885,854)	(885,854)	(95,777)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	05/15/2020	05/17/2021	2,450	2,949.61	(338,825)	(1,655,215)	(1,655,215)	(180,832)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	8	3,127.21	(1,792)	(6,940)	(6,940)	(1,451)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	102	3,134.80	(21,784)	(85,359)	(85,359)	(17,944)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	31	3,187.94	(2,875)	(12,982)	(12,982)	(1,840)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	70	3,157.58	(13,962)	(56,591)	(56,591)	(12,087)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	80	3,157.58	(8,436)	(35,492)	(35,492)	(4,759)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	19	3,124.95	(3,294)	(10,726)	(10,726)	(1,719)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	52	3,132.55	(8,769)	(28,824)	(28,824)	(4,672)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	168	3,140.15	(27,750)	(92,130)	(92,130)	(15,106)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	28	3,162.96	(6,811)	(22,940)	(22,940)	(4,782)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	165	3,140.15	(41,766)	(137,417)	(137,417)	(28,184)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	61	3,147.76	(15,152)	(50,208)	(50,208)	(10,353)										0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021	275	3,132.55	(70,726)	(230,808)	(230,808)	(47,084)										0001

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/12/2020	06/14/2021	14		3,155.36	(3,381)			(11,300)		(11,300)	(2,343)						0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	2,219		3,143.25	(560,052)			(1,841,237)		(1,841,237)	(377,887)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	7		3,129.46	(1,696)			(5,494)		(5,494)	(1,117)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	1,867		3,158.59	(273,083)			(1,000,709)		(1,000,709)	(166,564)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	4,223		3,150.92	(1,047,655)			(3,473,571)		(3,473,571)	(716,800)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	281		3,161.65	(68,019)			(228,134)		(228,134)	(47,447)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	851		3,112.59	(229,680)			(730,763)		(730,763)	(146,816)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	305		3,118.72	(51,051)			(175,586)		(175,586)	(27,526)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	836		3,150.92	(125,685)			(454,759)		(454,759)	(74,810)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	432		3,120.26	(114,613)			(367,856)		(367,856)	(74,292)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	264		3,127.92	(42,930)			(149,680)		(149,680)	(23,788)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	447		3,158.59	(109,052)			(364,275)		(364,275)	(75,590)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWIOLXP3B76	06/15/2020	06/15/2021	126		3,173.92	(29,568)			(100,581)		(100,581)	(21,109)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26		3,106.84	(6,065)			(22,420)		(22,420)	(4,421)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26		3,114.37	(5,957)			(22,237)		(22,237)	(4,408)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	41		3,129.41	(8,983)			(34,210)		(34,210)	(6,853)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	44		3,121.89	(9,899)			(37,329)		(37,329)	(7,439)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	36		3,106.84	(4,938)			(21,016)		(21,016)	(3,033)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	16		3,099.32	(2,237)			(9,375)		(9,375)	(1,339)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	61		3,293.45	(8,154)			(27,746)		(27,746)	(5,981)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	206		3,293.45	(47,013)			(143,038)		(143,038)	(31,070)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	165		3,325.42	(34,645)			(109,490)		(109,490)	(24,222)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	59		3,309.43	(12,954)			(40,144)		(40,144)	(8,800)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	133		3,291.09	(32,379)			(92,821)		(92,821)	(20,117)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	463		3,283.02	(114,667)			(326,196)		(326,196)	(70,372)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	411		3,258.83	(68,741)			(203,970)		(203,970)	(41,443)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,309		3,258.83	(342,648)			(951,465)		(951,465)	(202,492)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	435		3,274.96	(68,957)			(209,273)		(209,273)	(43,506)						0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	731		3,274.96	(184,552)			(520,442)		(520,442)	(111,770)						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 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)
Description																						
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	2,811	3,307.22	(656,668)			(1,915,668)	(1,915,668)	(419,014)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021 .....	.87	3,291.09	(12,930)			(40,307)	(40,307)	(8,573)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021 .....	.708	3,307.22	(99,809)			(317,513)	(317,513)	(69,125)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021 .....	.126	3,339.49	(26,487)			(81,788)	(81,788)	(18,224)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021 .....	.23	3,294.32	(5,490)			(16,116)	(16,116)	(3,499)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,127	3,315.29	(154,051)			(496,038)	(496,038)	(109,291)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	3,000	3,315.29	(687,280)			(2,022,037)	(2,022,037)	(444,315)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.55	3,336.59	(7,894)			(36,361)	(36,361)	(8,003)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.50	3,352.79	(6,707)			(32,166)	(32,166)	(7,146)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.78	3,368.99	(9,890)			(49,275)	(49,275)	(11,050)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.12	3,368.99	(1,512)			(4,608)	(4,608)	(957)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.9	3,360.89	(1,203)			(5,888)	(5,888)	(1,314)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021 .....	.24	3,336.59	(3,381)			(9,887)	(9,887)	(1,197)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021	112	3,516.20	(21,715)			(56,379)	(56,379)	(13,649)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021	105	3,490.90	(21,833)			(55,397)	(55,397)	(13,195)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021 .....	.65	3,474.04	(7,621)			(21,283)	(21,283)	(5,942)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021 .....	.43	3,482.47	(4,838)			(13,641)	(13,641)	(3,852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021 .....	.285	3,474.04	(61,696)			(154,153)	(154,153)	(36,324)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021 .....	.34	3,524.63	(6,418)			(16,804)	(16,804)	(4,091)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIIOLXP3B76	08/14/2020	08/13/2021 .....	.45	3,516.20	(4,379)			(12,830)	(12,830)	(3,789)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.41	3,449.63	(5,422)			(15,231)	(15,231)	(3,904)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.645	3,415.81	(96,160)			(258,687)	(258,687)	(63,557)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.747	3,432.72	(182,305)			(439,225)	(439,225)	(100,089)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,583	3,466.54	(581,052)			(1,442,545)	(1,442,545)	(335,583)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.739	3,466.54	(90,425)			(259,633)	(259,633)	(67,985)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,311	3,415.81	(333,157)			(791,130)	(791,130)	(178,476)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.189	3,500.36	(38,528)			(100,112)	(100,112)	(23,787)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021 .....	.112	3,447.94	(26,456)			(64,592)	(64,592)	(14,856)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,131	3,474.99	(133,646)			(387,839)	(387,839)	(102,649)					-	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	109	3,441.17	(26,181)			(63,543)	(63,543)	(14,555)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	313	3,429.34	(44,425)			(121,585)	(121,585)	(30,383)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58	3,456.39	(13,133)			(32,718)	(32,718)	(7,564)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	3,004	3,474.99	(661,822)			(1,655,647)	(1,655,647)	(387,175)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/27/2020	08/27/2021	160	3,589.09	(34,868)			(71,315)	(71,315)	(17,591)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/27/2020	08/27/2021	26	3,641.35	(5,042)			(10,637)	(10,637)	(2,716)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/27/2020	08/27/2021	15	3,597.80	(1,763)			(2,951)	(2,951)	(825)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	18	3,493.51	(4,008)			(9,526)	(9,526)	(2,220)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	10	3,518.88	(1,132)			(3,243)	(3,243)	(919)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	8	3,527.34	(1,602)			(3,906)	(3,906)	(930)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	489	3,485.05	(112,637)			(266,164)	(266,164)	(61,696)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	86	3,535.80	(17,637)			(43,281)	(43,281)	(10,361)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	108	3,493.51	(13,835)			(38,626)	(38,626)	(10,648)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	09/14/2020	09/14/2021	41	3,485.05	(5,421)			(15,005)	(15,005)	(4,099)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	4,419	3,494.73	(838,674)			(2,371,384)	(2,371,384)	(552,644)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	237	3,440.31	(52,003)			(138,051)	(138,051)	(31,119)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	201	3,460.72	(41,991)			(113,932)	(113,932)	(26,001)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	65	3,470.92	(15,004)			(36,024)	(36,024)	(8,272)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	1,026	3,486.23	(194,742)			(377,198)	(377,198)	(102,149)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	1,088	3,452.22	(231,620)			(623,349)	(623,349)	(141,518)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	169	3,435.21	(36,685)			(70,525)	(70,525)	(18,086)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	1,810	3,494.73	(336,063)			(650,374)	(650,374)	(177,745)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	875	3,452.22	(181,773)			(350,383)	(350,383)	(91,501)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	178	3,520.24	(39,870)			(91,614)	(91,614)	(21,698)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	747	3,469.22	(152,146)			(417,013)	(417,013)	(95,658)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	51	3,469.22	(10,220)			(19,760)	(19,760)	(5,256)								0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/15/2020	09/15/2021	3,394	3,486.23	(660,374)			(1,846,107)	(1,846,107)	(427,965)								

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Description													Code	Fair Value								
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021 .....	.15 .....	.3,492.40	(2,045)			(5,999)	(5,999)	(1,426)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021 .....	.185 .....	.3,543.26	(38,854)			(94,840)	(94,840)	(22,057)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021 .....	.180 .....	.3,492.40	(42,466)			(99,486)	(99,486)	(22,403)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.11 .....	.3,719.59	(1,136)			(2,654)	(2,654)	(861)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.43 .....	.3,683.74	(9,425)			(17,497)	(17,497)	(4,435)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.169 .....	.3,746.48	(31,746)			(60,975)	(60,975)	(16,145)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.216 .....	.3,674.78	(48,452)			(89,430)	(89,430)	(22,515)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.35 .....	.3,737.52	(6,634)			(12,688)	(12,688)	(3,340)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.97 .....	.3,692.70	(20,725)			(38,657)	(38,657)	(9,863)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.32 .....	.3,701.67	(3,468)			(7,994)	(7,994)	(12,560)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5F1OLXP3876	11/13/2020	11/12/2021 .....	.9 .....	.3,692.70	(1,054)			(2,414)	(2,414)	(768)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.357 .....	.3,690.38	(48,265)			(92,583)	(92,583)	(28,728)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.3,589 .....	.3,726.65	(793,646)			(1,350,293)	(1,350,293)	(352,261)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.18 .....	.3,703.08	(4,145)			(7,060)	(7,060)	(1,811)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.112 .....	.3,681.31	(27,487)			(45,838)	(45,838)	(11,571)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.627 .....	.3,699.45	(148,034)			(248,834)	(248,834)	(63,667)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,111 .....	.3,726.65	(247,792)			(483,266)	(483,266)	(153,906)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.87 .....	.3,681.31	(12,150)			(23,191)	(23,191)	(7,147)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.157 .....	.3,699.45	(20,503)			(39,548)	(39,548)	(12,357)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.167 .....	.3,753.85	(34,104)			(59,388)	(59,388)	(15,762)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,057 .....	.3,717.58	(465,280)			(787,835)	(787,835)	(204,245)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021 .....	.849 .....	.3,690.38	(204,728)			(342,724)	(342,724)	(87,112)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.38 .....	.3,702.02	(4,620)			(9,482)	(9,482)	(2,759)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.21 .....	.3,783.88	(1,757)			(3,895)	(3,895)	(1,179)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.65 .....	.3,747.50	(13,223)			(23,609)	(23,609)	(6,197)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.157 .....	.3,738.40	(33,011)			(58,624)	(58,624)	(15,302)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.9 .....	.3,747.50	(850)			(1,832)	(1,832)	(547)					-	0001	
S&P500 OTC European																						
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/20211433,802.08	(25,380)												

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	112		3,766.03	...(12,546)			(25,718)		(25,718)	...(8,207)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	32		3,802.51	...(3,054)			(6,435)		(6,435)	...(2,088)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	174		3,756.91	...(38,291)			(63,766)		(63,766)	...(16,641)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	160		3,766.03	...(34,339)			(57,488)		(57,488)	...(15,079)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	144		3,747.80	...(32,402)			(53,779)		(53,779)	...(13,958)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	19		3,711.32	...(2,622)			(5,157)		(5,157)	...(11,587)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	67		3,756.91	...(7,703)			(15,721)		(15,721)	...(4,990)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/14/2020	12/14/2021	80		3,811.63	...(15,278)			(26,092)		(26,092)	...(6,989)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	106		3,750.04	...(27,058)			(39,237)		(39,237)	...(10,192)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,107		3,796.22	...(258,073)			(432,507)		(432,507)	...(139,260)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,344		3,786.99	...(551,555)			(808,616)		(808,616)	...(214,120)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	143		3,759.28	...(20,294)			(33,566)		(33,566)	...(10,612)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	107		3,777.75	...(14,090)			(23,466)		(23,466)	...(7,492)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	4,217		3,796.22	...(970,634)			(1,426,928)		(1,426,928)	...(379,398)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	8		3,777.75	...(1,950)			(2,855)		(2,855)	...(753)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	102		3,768.51	...(13,864)			(23,011)		(23,011)	...(7,313)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	415		3,759.28	...(104,288)			(151,638)		(151,638)	...(39,603)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	127		3,750.04	...(18,631)			(30,696)		(30,696)	...(9,653)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133		3,823.93	...(28,837)			(42,292)		(42,292)	...(11,384)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	76		3,772.21	...(18,463)			(26,952)		(26,952)	...(7,087)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	66		3,851.64	...(6,439)			(10,889)		(10,889)	...(3,553)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/24/2020	12/27/2021	81		3,814.15	...(8,821)			(15,343)		(15,343)	...(4,212)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/24/2020	12/27/2021	25		3,823.41	...(2,584)			(4,503)		(4,503)	...(1,235)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/24/2020	12/27/2021	54		3,814.15	...(11,781)			(17,778)		(17,778)	...(4,730)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/24/2020	12/27/2021	179		3,869.70	...(34,078)			(52,500)		(52,500)	...(14,436)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWIOLXP3B76	12/24/2020	12/27/2021	215		3,804.89	...(48,158)			(72,510)		(72,510)	...(19,215)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	8		3,871.45	...(1,959)			(2,368)		(2,368)	...(409)						-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	11		3,928.38	...(1,090)			(1,478)		(1,478)	...(388)						-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	120		3,937.87	...(25,417)			(31,122)		(31,122)	...(5,705)						-	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received Paid)	Current Year Initial Cost of Undiscounted Premium (Received Paid)	Current Year Income	Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Description																						
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	15	3,966.34		(1,285)		(1,726)		(1,726)	(442)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	20	3,909.41		(4,601)		(5,601)		(5,601)	(1,000)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	44	3,909.41		(4,909)		(6,670)		(6,670)	(1,762)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	12	3,918.90		(1,250)		(1,696)		(1,696)	(446)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	18	3,871.45		(2,385)		(3,237)		(3,237)	(852)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	66	3,918.90		(14,542)		(17,734)		(17,734)	(3,192)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	248	3,899.92		(57,443)		(69,800)		(69,800)	(12,357)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,022	3,871.88		(127,089)		(180,890)		(180,890)	(53,802)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	172	3,834.19		(24,856)		(35,100)		(35,100)	(10,244)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	6,723	3,862.46		(1,633,094)		(2,065,593)		(2,065,593)	(432,499)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	216	3,809.70		(59,096)		(74,173)		(74,173)	(15,078)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	310	3,824.77		(46,332)		(65,302)		(65,302)	(18,970)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	122	3,890.72		(27,669)		(35,304)		(35,304)	(7,635)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	109	3,809.70		(17,150)		(24,088)		(24,088)	(6,938)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	313	3,834.19		(81,090)		(102,109)		(102,109)	(21,019)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	633	3,824.77		(167,355)		(210,452)		(210,452)	(43,097)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,751	3,862.46		(226,248)		(321,467)		(321,467)	(95,219)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	12	3,843.62		(3,016)		(3,817)		(3,817)	(801)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	283	3,853.04		(37,893)		(53,729)		(53,729)	(15,836)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	35	3,863.29		(5,182)		(6,564)		(6,564)	(1,383)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	9	3,825.79		(2,619)		(3,039)		(3,039)	(420)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	12	3,872.67		(1,734)		(2,191)		(2,191)	(457)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	125	3,891.42		(31,617)		(36,652)		(36,652)	(5,035)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	69	3,863.29		(18,561)		(21,513)		(21,513)	(2,951)					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	11	3,853.92		(3,057)		(3,545)		(3,545)	(488)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	127	3,872.67		(33,325)		(38,617)		(38,617)	(5,293)					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	02/12/2021	02/14/2022	114	4,043.04		(14,727)		(10,782)		(10,782)	3,945					-	0001
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	02/12/2021	02/14/2022	190	4,052.87		(48,985)		(39,222)		(39,222)	9,763					-	0001
S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	02/12/2021	02/14/2022	16	4,072.55		(3,887)		(3,079)		(3,079)	808					-	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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	12	4,092.22	(1,278)	(852)	(852)	426									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	16	4,052.87	(1,991)	(1,434)	(1,434)	557									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	224	4,043.04	(58,896)	(47,463)	(47,463)	11,433									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	139	4,082.39	(33,647)	(26,489)	(26,489)	7,158									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	26	4,003.69	(7,292)	(6,003)	(6,003)	1,290									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	142	4,062.71	(35,704)	(28,408)	(28,408)	7,295									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	80	4,011.24	(11,372)	(8,957)	(8,957)	2,415									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	328	3,991.58	(94,428)	(78,655)	(78,655)	15,773									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	142	4,001.41	(40,208)	(33,337)	(33,337)	6,871									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	5,460	4,030.90	(1,451,372)	(1,186,297)	(1,186,297)	265,075									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	1,335	4,030.90	(176,400)	(135,236)	(135,236)	41,165									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	60	3,979.78	(17,602)	(14,737)	(14,737)	2,865									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	298	4,021.07	(80,730)	(66,300)	(66,300)	14,430									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.81	4,001.41	(12,000)	(9,542)	(9,542)	2,458									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.93	4,060.40	(23,214)	(18,651)	(18,651)	4,563									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	1,049	4,040.74	(133,682)	(100,931)	(100,931)	32,751									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.34	4,013.21	(9,464)	(7,805)	(7,805)	1,659									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022	122	3,991.58	(18,624)	(14,994)	(14,994)	3,630									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMJ20EL1146	02/16/2021	02/15/2022 .....	.57	3,977.81	(9,158)	(7,481)	(7,481)	1,676									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.45	3,954.07	(11,050)	(11,907)	(11,907) .....	.857									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.23	3,877.85	(6,527)	(7,051)	(7,051)	(524)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.64	3,925.48	(16,698)	(18,006)	(18,006)	(1,308)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.148	3,935.01	(38,059)	(41,063)	(41,063)	(3,004)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.10	3,925.48	(1,302)	(1,620)	(1,620)	(318)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022 .....	.30	3,944.54	(7,691)	(8,293)	(8,293)	(602)									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022 .....	.186	4,051.78	(46,305)	(40,549)	(40,549)	5,756									0001
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/202221	4,101.07	(2,171)	(1,794)	(1,794)	377									0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity</td																						

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022	29	4,061.64	(3,514)	(3,043)	(3,043)	(3,043)	471								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022 .....	.77	4,051.78	(9,852)	(8,598)	(8,598)	(8,598)	1,253								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022	189	4,091.22	(43,119)	(37,145)	(37,145)	(37,145)	5,973								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/12/2021	03/14/2022	202	4,071.50	(47,939)	(41,687)	(41,687)	(41,687)	6,252								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022 .....	.60	4,107.85	(14,268)	(11,334)	(11,334)	(11,334)	2,934								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	251	4,048.32	(65,969)	(28,417)	(28,417)	(28,417)	37,552								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	509	4,028.47	(138,572)	(117,588)	(117,588)	(117,588)	20,984								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022 .....	.86	4,008.63	(24,310)	(11,535)	(11,535)	(11,535)	12,775								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	1,625	4,068.16	(412,155)	(167,875)	(167,875)	(167,875)	244,280								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	5,920	4,068.16	(1,484,884)	(1,236,925)	(1,236,925)	(1,236,925)	247,959								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	105	4,038.40	(27,888)	(23,570)	(23,570)	(23,570)	4,318								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	868	4,078.09	(216,002)	(85,471)	(85,471)	(85,471)	130,531								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	175	4,022.52	(48,303)	(41,051)	(41,051)	(41,051)	7,251								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022 .....	.54	4,050.30	(14,170)	(11,905)	(11,905)	(11,905)	2,265								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	111	4,038.40	(29,744)	(13,140)	(13,140)	(13,140)	16,604								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y60CX6YMU20EL1146	03/15/2021	03/15/2022	213	4,028.47	(58,221)	(26,361)	(26,361)	(26,361)	31,859								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.11	4,083.84	(1,197)	(1,124)	(1,124)	(1,124) .....	.73								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.11	4,113.65	(2,314)	(2,092)	(2,092)	(2,092) .....	.223								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.22	4,093.78	(2,323)	(2,167)	(2,167)	(2,167) .....	.156								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.63	4,123.59	(12,876)	(11,620)	(11,620)	(11,620)	1,256								0001	
S&P500 OTC European																							
Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	03/26/2021	03/25/2022 .....	.49	4,093.78	(10,764)	(9,766)	(9,766)	(9,766) .....	.998								0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(26,221,832)	(7,818,438)	0	(85,694,230)	XXX	(85,694,230)	(15,755,660)	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(26,221,832)	(7,818,438)	0	(85,694,230)	XXX	(85,694,230)	(15,755,660)	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	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	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(26,221,832)	(7,818,438)	0	(85,694,230)	XXX	(85,694,230)	(15,755,660)	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX									

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									13,559,102	3,084,490	0	25,627,731	XXX	25,627,731	4,372,157	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other									128,060	0	0	0	176,820	XXX	176,820	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals									13,687,162	3,084,490	0	25,804,551	XXX	25,804,551	4,372,157	0	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		176,820		176,820	176,820		176,820		0
Barclays ...	Y	N	0	0	55,800,288	(46,632,310)	9,167,978	55,800,288	(46,632,310)	9,167,978	0	0
Credit Suisse ...	Y	N	0	0	4,706,264	(3,458,095)	1,248,169	4,706,264	(3,458,095)	1,248,169	0	0
Goldman Sachs ...	Y	N	7,420,000	0	7,741,885	0	321,885	7,741,885	0	321,885	0	0
Morgan Stanley ...	Y	N	1,700,000	0	9,296,006	(7,513,056)	.82,950	9,296,006	(7,513,056)	.82,950	0	0
Wells Fargo ...	Y	N	4,170,000	0	32,256,515	(28,090,769)	0	32,256,515	(28,090,769)	0	0	0
JP Morgan ...	Y	Y	0	0	1,521,003	0	1,521,003	1,521,003	0	1,521,003	0	0
0299999999. Total NAIC 1 Designation			13,290,000	0	111,321,961	(85,694,230)	12,341,985	111,321,961	(85,694,230)	12,341,985	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			13,290,000	0	111,498,781	(85,694,230)	12,518,805	111,498,781	(85,694,230)	12,518,805	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					111,498,781	(85,694,230)						

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01IP21HZNB6K528 ..	Cash.....	000000-00-0	Cash		7,420,000	7,420,000	XXX..
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	Cash.....	000000-00-0	Cash		1,700,000	1,700,000	XXX..
Wells Fargo	PBLDOEJDB5F1WOLXP3B76 ..	Cash.....	000000-00-0	Cash		4,170,000	4,170,000	XXX..
0299999999 - Total						13,290,000	13,290,000	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program	57,135,251	57,135,251	.....04/01/2021.....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				57,135,251	57,135,251	XXX
9999999 - Totals				57,135,251	57,135,251	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$41,024,399 Book/Adjusted Carrying Value \$41,024,399
2. Average balance for the year Fair Value \$38,752,163 Book/Adjusted Carrying Value \$38,752,163
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$33,000,000 NAIC 2 \$24,135,251 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-2K-2	DFC		.1.A	1,945,633	1,945,633	02/15/2028
690353-5A-1	DFC AGENCY DEBENTURES		.1.A	1,300,000	1,300,000	05/15/2024
690353-C9-6	DFC		.1.A	4,007,547	4,007,547	01/15/2030
690353-U8-8	DFC		.1.A	1,396,116	1,396,116	02/15/2028
90376P-AB-7	INT DEV FIN CORP		.1.A	2,675,160	2,675,160	04/20/2033
90376P-BA-8	INT DEV FIN CORP		.1.A	4,000,130	4,000,000	08/13/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,324,586	15,324,456	XXX
0599999. Total - U.S. Government Bonds				15,324,586	15,324,456	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CW-5	TBL MUNI FUNDING TRUST VARIOU NURSING H		.1.D FE	1,500,000	1,500,000	11/01/2024
62630W-CZ-8	TBL MUNI FUNDING TRUST VARIOU GENERAL		.1.F FE	100,000	100,000	01/16/2025
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				1,600,000	1,600,000	XXX
3199999. Total - U.S. Special Revenues Bonds				1,600,000	1,600,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		.1.F FE	1,551,540	1,550,000	01/06/2022
15189W-AN-0	CENTERPOINT		.1.G FE	1,575,036	1,575,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		.1.E FE	2,699,653	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		.2.A FE	700,633	700,000	11/26/2021
57628W-CR-9	MASSMUTUAL GLOBAL FUND		.1.B FE	2,701,634	2,700,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		.1.D FE	1,025,524	1,025,000	05/28/2021
65339K-BT-6	NEXTERA ENERGY CAPITAL		.2.A FE	2,415,087	2,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		.2.A FE	3,799,575	3,800,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL		.2.C FE	1,762,892	1,760,000	11/15/2021
89236T-HE-8	TOYOTA		.1.E FE	5,102,459	5,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				23,334,033	23,325,000	XXX
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		.1.D FE	467,566	467,652	09/22/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				467,566	467,652	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				23,801,599	23,792,652	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				38,658,619	38,649,456	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				2,067,566	2,067,652	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				40,726,185	40,717,108	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	CATHOLIC HEALTH INITIATIV CP		.1.A	1,599,904	1,597,810	04/08/2021
000000-00-0	CATHOLIC HEALTH INITIATIV CP		.1.A	1,898,782	1,896,490	06/17/2021
000000-00-0	ELECTRICITE DE FRANCE CP		.2.A	2,448,481	2,448,328	06/07/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,947,166	5,942,628	XXX
BAT INT CP			.1.A	801,736	.801,727	04/26/2021
BAYLOR SCOTT & WHITE HLD CP			.1.A	3,499,056	3,499,183	06/01/2021
DANSKE BANK A/S CP			.2.A	1,799,861	1,799,330	04/12/2021
DANSKE BANK A/S CP			.2.A	449,882	449,900	05/12/2021
DOMINION RESOURCES CP			.1.A	1,699,263	1,698,938	06/01/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.1.A	64,407	64,407	
ENBRIDGE CP			.1.A	4,949,410	4,949,117	04/15/2021
FIDELITY NATL INFO SERV CP			.1.A	2,099,937	2,099,755	04/07/2021
GLENCORE CP			.1.A	3,499,791	3,499,213	04/07/2021
KOCH INDUSTRIES INC CP			.1.A	3,899,420	3,899,181	04/29/2021
MOTIVA ENTERPRISES LLC CP			.1.A	3,499,318	3,499,419	04/21/2021
SINOPEC CENTURY AMERICA CP			.1.A	3,999,211	3,999,084	04/19/2021
SINOPEC CENTURY AMERICA CP			.1.A	299,937	299,827	04/26/2021
VW CREDIT INC CP			.1.A	249,964	249,965	04/19/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				30,811,194	30,809,046	XXX
9999999 - Totals				77,484,545	77,468,782	XXX

General Interrogatories:

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

Fair Value \$ 7,517,162 Book/Adjusted Carrying Value \$ 7,498,227

Fair Value \$ 74,714,649 Book/Adjusted Carrying Value \$ 74,750,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				2,605,988	299,927	6,931,610	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				1,258,774	1,355,547	1,412,309	XXX
HUNTINGTON BANK	COLUMBUS, OH				2,854,805	2,854,814	1,354,821	XXX
JP MORGAN/CHASE	NEW YORK, NY				(15,997,445)	(22,709,174)	(16,912,194)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				5,023,733	5,030,970	5,031,547	XXX
US BANK	CINCINNATI, OH				4,009,313	2,500,985	1,420,815	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			333,650	357,677	354,307	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	88,818	(10,309,254)	(406,785)	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	88,818	(10,309,254)	(406,785)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	88,818	(10,309,254)	(406,785)	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	BAT INT CP		03/08/2021	.0250	.04/26/2021	801,727	134	0
	BAYLOR SCOTT & WHITE HLD CP		03/23/2021	.0120	.06/01/2021	3,499,183	105	0
	DOMINION RESOURCES CP		03/03/2021	.0250	.06/01/2021	1,698,938	342	0
	ENBRIDGE CP		03/17/2021	.0220	.04/15/2021	4,949,117	492	0
	FIDELITY NATL INFO SERV CP		03/17/2021	.0200	.04/07/2021	2,099,755	175	0
	GLENCORE CP		03/08/2021	.0270	.04/07/2021	3,499,213	630	0
	KOCH INDUSTRIES INC CP		02/04/2021	.0090	.04/29/2021	3,899,181	546	0
	MOTIVA ENTERPRISES LLC CP		03/26/2021	.0230	.04/21/2021	3,499,419	134	0
	SINOPEC CENTURY AMERICA CP		03/29/2021	.0250	.04/19/2021	3,999,084	371	0
	SINOPEC CENTURY AMERICA CP		02/22/2021	.0330	.04/26/2021	299,827	105	0
	VII CREDIT INC CP		03/22/2021	.0180	.04/19/2021	249,965	13	0
	DANSKE BANK A/S CP		02/04/2021	.0200	.04/12/2021	1,799,330	560	0
	DANSKE BANK A/S CP		03/23/2021	.0160	.05/12/2021	449,900	18	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,744,639	3,625	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,744,639	3,625	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						30,744,639	3,625	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						30,744,639	3,625	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2021	.0000		.125,000	0	.105
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	105
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		01/01/2021	.0000		.7,547,024	0	.205
8699999. Subtotal - All Other Money Market Mutual Funds						7,547,024	0	205
9999999 - Total Cash Equivalents						38,416,663	3,625	310