



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

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

President & CEO John Henry Bultema III

OTHER

Karen Ann Chamberlain, Sr VP, Chf Information Off	Michael Francis Donahue, VP	Lisa Beth Fangman, Sr VP
Wade Matthew Fugate, VP, Controller	Daniel Eugene Haneline, VP, Chief Financial Officer	Daniel Wayne Harris, Sr VP, Chief Actuary
David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP
Stephen Gale Hussey, Jr., Sr VP	Jay Vincent Johnson, VP, Treasurer	Cheryl Ann Jorgenson, VP
Phillip Earl King, Sr VP & Auditor	Linda Marie Lake, Sr VP	Bruce William Maisel, VP, CCO
David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Paul Charles Silva, VP
Lawrence Robert Silverstein, Sr VP, CMO	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? Yes [X] No []

b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,893,629,746		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

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
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 \$3,521,834 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
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,252,635	1,635,809
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	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

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		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
6. Commissions and expense allowances on reinsurance ceded	3,795	11,118	38,236
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	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
15. Surrender benefits and withdrawals for life contracts	78,265,616	91,740,372	316,733,758
16. Group conversions			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
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
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			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(11,291,493)	(15,828,152)	4,190,032
55. Capital and surplus, as of statement date (Lines 36 + 54)	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 \$ 1,411,514 tax on capital gains (losses)	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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2021</u>	<u>2020</u>
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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	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 Months5,197,608

2. 12 Months or Longer106,256

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

1. Less than 12 Months337,516,041

2. 12 Months or Longer10,073,065
- (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 replpledged 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	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	9,275,989	9,275,989	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	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	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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	2	3	4
	Total 2+3	General Account	Separate Accounts	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.

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.

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

STATEMENT AS OF 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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [☐] No [☒]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

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

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

Yes [☐] No [☒]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [☐] No [☒]
- 8.4

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

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

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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$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 [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$14,467,848	\$15,324,950
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$599,974	\$624,984
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$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 [X] No []
- 15.2

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

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

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

16.1

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

\$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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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

STATEMENT AS OF MARCH 31, 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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1 Long-Term Mortgages In Good Standing

1.11 Farm Mortgages\$.....

1.12 Residential Mortgages\$.....

1.13 Commercial Mortgages\$.....595, 107, 553

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:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []

5.2 If no, explain:
.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []

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

Date	Outstanding Lien Amount
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 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.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)								
1.	Alabama	AL	L	778,299	83,075	0	861,374	0
2.	Alaska	AK	L	154,814	0	0	154,814	0
3.	Arizona	AZ	L	2,177,748	1,023,009	98	3,200,855	0
4.	Arkansas	AR	L	665,945	1,113,102	0	1,779,048	0
5.	California	CA	L	10,900,195	5,202,797	1,628	16,104,620	0
6.	Colorado	CO	L	5,967,739	945,348	59	6,913,146	270,000
7.	Connecticut	CT	L	2,361,322	902,589	530	3,264,442	103,540
8.	Delaware	DE	L	165,524	2,773	0	168,297	0
9.	District of Columbia	DC	L	387,295	419,367	0	806,662	0
10.	Florida	FL	L	6,275,451	1,778,556	2,343	8,056,350	0
11.	Georgia	GA	L	3,276,698	622,298	0	3,898,995	0
12.	Hawaii	HI	L	2,004,452	41,520	542	2,046,514	0
13.	Idaho	ID	L	617,699	166,845	0	784,545	0
14.	Illinois	IL	L	3,991,679	605,456	4,288	4,601,424	0
15.	Indiana	IN	L	2,173,495	175,486	4,374	2,353,355	1,426,000
16.	Iowa	IA	L	537,781	36,468	5,460	579,709	0
17.	Kansas	KS	L	2,139,739	122,418	347	2,262,503	0
18.	Kentucky	KY	L	609,349	874,247	347	1,483,943	0
19.	Louisiana	LA	L	891,924	996,787	878	1,889,588	667,401
20.	Maine	ME	L	369,827	3,949	149	373,925	0
21.	Maryland	MD	L	3,515,405	2,448,240	0	5,963,644	0
22.	Massachusetts	MA	L	1,917,085	421,409	1,060	2,339,554	536,000
23.	Michigan	MI	L	2,672,263	131,700	10,860	2,814,823	0
24.	Minnesota	MN	L	1,510,540	637,011	16,794	2,164,345	0
25.	Mississippi	MS	L	237,862	556,777	0	794,639	0
26.	Missouri	MO	L	6,630,297	269,223	0	6,899,521	0
27.	Montana	MT	L	299,405	38,027	0	337,432	0
28.	Nebraska	NE	L	605,734	5,365	370	611,469	0
29.	Nevada	NV	L	680,655	189,542	0	870,197	0
30.	New Hampshire	NH	L	983,122	347,768	755	1,331,645	0
31.	New Jersey	NJ	L	2,540,506	1,452,522	439	3,993,467	0
32.	New Mexico	NM	L	943,900	3,494	0	947,394	0
33.	New York	NY	N	264,750	13,839	0	278,588	0
34.	North Carolina	NC	L	3,105,457	303,786	269	3,409,512	0
35.	North Dakota	ND	L	148,964	293,137	0	442,101	0
36.	Ohio	OH	L	4,240,871	226,818	1,928	4,469,617	421,795,900
37.	Oklahoma	OK	L	417,867	151,808	0	569,675	0
38.	Oregon	OR	L	611,635	395,743	0	1,007,378	0
39.	Pennsylvania	PA	L	6,414,116	1,561,739	1,842	7,977,697	0
40.	Rhode Island	RI	L	445,789	90,900	0	536,689	0
41.	South Carolina	SC	L	912,747	484,373	0	1,397,121	0
42.	South Dakota	SD	L	276,983	81,239	0	358,222	0
43.	Tennessee	TN	L	1,772,175	231,460	326	2,003,961	0
44.	Texas	TX	L	10,876,817	2,658,102	295	13,535,214	(233,706)
45.	Utah	UT	L	1,289,741	594,670	0	1,884,411	0
46.	Vermont	VT	L	561,057	279,661	0	840,718	0
47.	Virginia	VA	L	4,263,356	600,679	6,253	4,870,288	0
48.	Washington	WA	L	3,057,903	344,868	0	3,402,770	0
49.	West Virginia	WV	L	432,095	136,128	566	568,789	0
50.	Wisconsin	WI	L	1,489,027	722,401	3,309	2,214,737	0
51.	Wyoming	WY	L	151,261	155,735	0	306,997	0
52.	American Samoa	AS	N	683	0	0	683	0
53.	Guam	GU	N	46,509	0	0	46,509	0
54.	Puerto Rico	PR	N	10,868	0	0	10,868	0
55.	U.S. Virgin Islands	VI	N	3,510	0	0	3,510	0
56.	Northern Mariana Islands	MP	N	6,971	0	0	6,971	0
57.	Canada	CAN	N	0	0	0	0	0
58.	Aggregate Other Aliens	OT	XXX	140,926	850	112	141,888	0
59.	Subtotal	XXX		109,925,828	30,945,107	66,220	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
95.	Totals (Direct Business)	XXX		129,435,170	30,947,538	66,220	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	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	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
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		140,926	850	112	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
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0

(a) Active Status Counts:

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

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

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

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	1.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	48.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.250	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	NIA.	The Western & Southern Life Insurance Co	Ownership.	21.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA.	Columbus Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	14.660	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA.	WS CEH LLC	Ownership.	37.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	IA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	.GA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA.	NP Cranberry Hotel Holdings, LLC	Ownership.	72.520	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA.		Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA.	The Western & Southern Life Insurance Co	Ownership.	2.500	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Integrity Life Insurance Co	Ownership.	33.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	National Integrity Life Insurance Co	Ownership.	16.880	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	The Lafayette Life Insurance Co	Ownership.	26.220	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Western-Southern Life Assurance Co	Ownership.	22.980	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	41.280	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	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	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	19.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.670	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.230	Western & Southern Mutual Holding Co	.N	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	27.930	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	5.300	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	5.300	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	2.480	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	2.480	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.950	Western & Southern Mutual Holding Co	.N	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Heartview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3569568				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	.DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	WV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	OH	RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UDP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

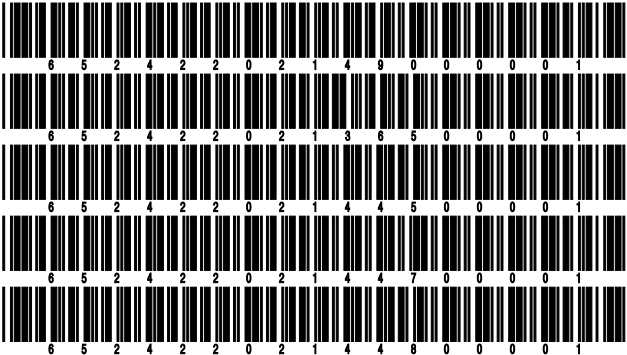
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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		
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	2
	Year to Date	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	2
	Year to Date	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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	5,942,628	xxx	5,942,628	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

[illegible]

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1304	Las Vegas	NV		11/21/2013	02/18/2021	2,843,282	0	0	0	0	0	0	2,834,930	2,834,930	0	0	0
0199999. Mortgages closed by repayment						2,843,282	0	0	0	0	0	0	2,834,930	2,834,930	0	0	0
LL-0206	Grandville	MI		11/26/2002		203,549	0	0	0	0	0	0	0	21,892	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		337,665	0	0	0	0	0	0	0	68,994	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,474,684	0	0	0	0	0	0	0	77,563	0	0	0
LL-0503	West Chester	OH		04/12/2005		408,678	0	0	0	0	0	0	0	20,495	0	0	0
LL-0509	Round Rock	TX		11/09/2005		521,449	0	0	0	0	0	0	0	22,759	0	0	0
LL-0515	St. Paul	MN		07/17/2006		151,833	0	0	0	0	0	0	0	56,229	0	0	0
LL-0517	Nashville	TN		06/26/2006		372,354	0	0	0	0	0	0	0	11,478	0	0	0
LL-0608	Sun City	FL		09/22/2006		411,683	0	0	0	0	0	0	0	12,069	0	0	0
LL-0618	Golden	CO		02/14/2007		1,343,627	0	0	0	0	0	0	0	20,700	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,820,259	0	0	0	0	0	0	0	27,008	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,411,848	0	0	0	0	0	0	0	31,591	0	0	0
LL-0710	Concord	NC		03/12/2008		745,735	0	0	0	0	0	0	0	74,597	0	0	0
LL-0715	Colfax	NC		06/19/2008		902,793	0	0	0	0	0	0	0	81,220	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		324,270	0	0	0	0	0	0	0	64,758	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		560,392	0	0	0	0	0	0	0	17,611	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,124,452	0	0	0	0	0	0	0	29,165	0	0	0
LL-0807	Springfield	IL		11/25/2008		2,860,013	0	0	0	0	0	0	0	34,819	0	0	0
LL-0812	Gastonia	NC		11/17/2008		279,072	0	0	0	0	0	0	0	6,694	0	0	0
LL-0902	Beckley	WV		03/08/2010		686,992	0	0	0	0	0	0	0	14,925	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,670,146	0	0	0	0	0	0	0	37,564	0	0	0
LL-0905	Memphis	TN		07/29/2009		695,113	0	0	0	0	0	0	0	41,767	0	0	0
LL-0907	Orlando	FL		09/03/2009		328,639	0	0	0	0	0	0	0	13,279	0	0	0

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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-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	8,353	.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	2,834,930	7,625,848	0	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	1,197,236	XXX
	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	3,700,746	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,878,763	0	3,700,746	XXX
4899999. Total - Unaffiliated								0	5,004,347	0	4,897,982	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	5,004,347	0	4,897,982	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	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	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	0	149,785	149,785	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	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	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	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	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	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	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	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	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	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	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								0	0	0	0	0	0	5,220,952	5,220,952	0	0	0	0
4899999. Total - Unaffiliated								0	0	0	0	0	0	5,639,407	5,639,407	0	0	0	0

SCHEDULE BA - PART 3

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

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

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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 INTERNATIONA		8,069,402	8,000,000	48,398	1.A
91282C-BL-4	US TREASURY N/B 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 N/B 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 5.875% 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	528	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
30318K-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-C02 1M2 6.109% 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-NZ-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	ARES CAPITAL CORP 4.250% 03/01/25		03/24/2021	MITSUBISHI UFJ SECURITIES		1,205,165	1,120,000	3,306	2.C FE
045054-AL-7	ASSTEAD 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 2.839% 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-FX-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
1641175-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.A 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25525P-AB-3	DIVERSIFIED HEALTHCARE T 4.375% 03/01/31		02/03/2021	WELLS FARGO		4,869,000	4,869,000	.0	3.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		03/25/2021	BARCLAYS		522,258	497,500	3,610	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		03/25/2021	BARCLAYS		514,844	500,000	3,102	2.C FE
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		03/24/2021	CITIGROUP GLOBAL MKTS		494,799	460,000	580	2.C FE
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		03/24/2021	J P MORGAN SEC		667,239	585,000	13,735	2.C FE
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		03/23/2021	US BANCORP		624,088	565,000	3,305	2.B FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		436,570	430,000	1,326	3.B FE
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		03/23/2021	SUMRIDGE PARTNERS		471,480	479,000	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	499,000	15,677	3.C FE
36255M-AN-7	GSM 2017-SLP E 4.591% 10/10/32		03/24/2021	WELLS FARGO		995,000	1,000,000	3,188	2.B FM
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		03/23/2021	SUMRIDGE PARTNERS		490,050	484,000	10,540	4.A FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		03/24/2021	MARKET AXESS		932,747	880,000	4,217	2.C FE
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		03/31/2021	CITIGROUP GLOBAL MKTS		400,000	400,000	.0	4.A FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/25/2021	BARCLAYS		1,035,686	997,500	993	2.B FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		03/23/2021	CREDIT SUISSE FIRST BOSTON		279,781	279,000	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	426,000	2,744	3.C FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA 1.800% 01/10/28		01/05/2021	CITIGROUP GLOBAL MKTS		998,950	1,000,000	.0	2.A FE
46284V-AL-5	IRON MOUNTAIN INC 5.625% 07/15/32		03/24/2021	Various		2,070,406	2,000,000	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	3,000,000	.0	2.B FE
501044-CT-6	KROGER CO 5.150% 08/01/43		03/23/2021	INTL FCSTONE FINANCIAL INC		656,829	530,000	4,094	2.A FE
546676-AV-9	LOUISVILLE G & E 4.650% 11/15/43		02/03/2021	Various		6,788,865	5,350,000	55,283	1.F FE
55819M-AU-0	MDPK 2019-35A BR 1.622% 04/20/32		03/12/2021	BANK of AMERICA SEC		5,000,000	5,000,000	.0	1.G Z
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		03/24/2021	J P MORGAN SEC		495,127	465,000	5,732	4.A FE
59001K-AH-3	MERITOR INC 4.500% 12/15/28		03/23/2021	BANK of AMERICA SEC		573,602	572,000	8,151	3.C FE
59217G-GU-7	MET LIFE GLOB 1.550% 01/07/31		01/04/2021	J P MORGAN SEC		2,987,010	3,000,000	.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	700,000	2,011	3.B FE
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		03/23/2021	SUMRIDGE PARTNERS		338,560	368,000	7,429	3.C FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		03/24/2021	Various		2,500,280	2,145,000	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	5,697,000	31,317	2.C FE
63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 10/25/24		03/25/2021	JEFFERIES & CO		578,127	550,000	13,823	3.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		03/26/2021	BARCLAYS		1,005,469	1,000,000	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	341,000	.0	4.C FE
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		03/23/2021	WELLS FARGO		444,532	440,000	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	2,415,000	.0	2.A FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		03/23/2021	SUMRIDGE PARTNERS		294,000	280,000	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	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	363,000	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	679,000	344	2.B FE
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		03/24/2021	WELLS FARGO		435,519	460,000	1,757	2.C FE
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35		03/31/2021	CITIGROUP GLOBAL MKTS		622,375	650,000	13,158	3.B FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		03/23/2021	BARCLAYS		622,610	575,000	23,623	4.B FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		03/23/2021	WELLS FARGO		345,888	335,000	9,306	4.C FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		03/23/2021	CITIGROUP GLOBAL MKTS		323,739	322,000	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	2,825,000	40,551	2.A FE
747262-AZ-6	QVC INC 4.375% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		401,102	403,000	1,175	3.A FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		03/23/2021	SUMRIDGE PARTNERS		422,053	421,000	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	1,390,000	16,812	2.A FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		03/23/2021	Various		613,511	593,000	10,279	2.C FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		03/24/2021	Various		2,031,586	1,825,000	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	432,000	2,280	4.A FE
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		03/24/2021	MARKET AXESS		457,120	460,000	1,693	2.C FE
838518-AA-6	SOUTH JERSEY INDUSTRIES 5.020% 04/15/31		03/25/2021	WELLS FARGO		10,015,700	10,000,000	77,083	2.C FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		03/23/2021	SUMRIDGE PARTNERS		304,700	277,000	644	3.C FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/23/2021	SUNTRUST		484,159	483,000	9,419	4.B FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		03/23/2021	CITIGROUP GLOBAL MKTS		410,565	392,000	13,067	4.B FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		03/31/2021	SUMRIDGE PARTNERS		558,045	500,000	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	1,325,000	4,960	2.B 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86787X-AA-3	SUNTRUST CAPITAL I 0.870% 05/15/27		03/24/2021	PIPER JAFFRAY		534,875	550,000	505	2.B FE
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	2.C FE
87264A-BQ-7	T-MOBILE USA INC 3.600% 11/15/60		02/25/2021	GOLDMAN SACHS		4,647,600	5,000,000	61,500	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		03/11/2021	PRIVATE PLACEMENT		2,017,750	2,017,750	0	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	3.C FE
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		03/23/2021	MARKET AXESS		418,155	395,000	686	4.A FE
91533B-AF-7	VIATRIS INC 4.000% 06/22/50		02/04/2021	MITSUBISHI UFJ SECURITIES		1,981,764	1,800,000	9,200	2.C FE
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	2.B FE
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		03/24/2021	SUNTRUST		516,856	460,000	6,816	2.B FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		03/23/2021	Various		281,400	278,000	1,351	4.A FE
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		03/23/2021	SUMRIDGE PARTNERS		414,915	398,000	2,432	3.B FE
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	03/24/2021	CITIGROUP GLOBAL MKTS		553,472	512,000	7,541	2.C FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	03/23/2021	BMO CAPITAL MARKETS CORP		441,910	428,000	10,106	4.C FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	03/23/2021	SUMRIDGE PARTNERS		314,580	294,000	9,104	4.B FE
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	03/25/2021	Various		239,121	235,000	612	4.B FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	03/24/2021	SUMRIDGE PARTNERS		381,938	375,000	10,807	4.C FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	03/24/2021	MARKET AXESS		126,800	125,000	4,278	4.B FE
86828L-AC-6	SUPERIOR PLUS/GEN PRTRN 4.500% 03/15/29	A.	03/02/2021	Various		5,087,414	4,987,000	0	3.C FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	03/24/2021	JEFFERIES & CO		620,779	607,000	16,627	4.B FE
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	03/24/2021	SUSQUEHANNA		441,337	425,000	2,515	2.C FE
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	03/23/2021	BARCLAYS LONDON		588,600	600,000	15,867	5.A FE
05565A-SK-0	BNP PARIBAS 4.625% Perpet.	D.	02/18/2021	BNP SECURITIES		7,000,000	7,000,000	0	2.C FE
05586A-AJ-7	BSPT 2018-FL4 D 2.856% 09/15/35	D.	03/24/2021	WELLS FARGO		995,000	1,000,000	873	2.B FE
05601H-AA-2	BSPT 2021-FL6 A 1.208% 03/15/36	D.	03/15/2021	WELLS FARGO		18,000,000	18,000,000	0	1.A FE
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33	D.	02/08/2021	BARCLAYS		5,000,000	5,000,000	0	1.A FE
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	03/31/2021	JEFFERIES & CO		654,550	650,000	6,895	3.A FE
12674T-AA-4	CHOLN 6.875% 09/15/27	D.	03/23/2021	RBC/DAIN		495,495	462,000	6,176	4.A FE
13677E-AG-7	CANYC 2021-1A C 2.173% 04/15/34	D.	03/22/2021	J P MORGAN SEC		800,000	800,000	0	1.F FE
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	03/24/2021	CITIGROUP GLOBAL MKTS		476,144	408,000	6,155	4.A FE
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	3.C FE
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D.	03/23/2021	WELLS FARGO		442,176	421,000	13,735	4.A FE
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	1.G FE
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D.	03/30/2021	GMP SECURITIES		180,750	200,000	3,451	5.C FE
401494-AS-9	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	03/26/2021	MORGAN STANLEY FIXED INC		569,250	500,000	11,646	3.C FE
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D.	03/24/2021	Various		913,562	850,000	4,958	2.B FE
456472-AB-5	INDUSTRIAS PENOLIS SAB D 4.150% 09/12/29	D.	03/23/2021	JPM FUNDS RECAP		708,500	650,000	974	2.B FE
591555-AF-4	METINVEST BV 7.750% 10/17/29	D.	03/24/2021	JEFFERIES & CO		644,100	600,000	16,663	4.B FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	03/23/2021	SUMRIDGE PARTNERS		347,755	314,000	10,205	3.C FE
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D.	03/25/2021	BANK of AMERICA SEC		685,500	600,000	12,172	2.C FE
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	3.B FE
82620K-BF-9	SIEMENS 2.875% 03/11/41	D.	03/02/2021	MORGAN STANLEY FIXED INC		4,739,218	4,750,000	0	1.E FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D.	03/02/2021	SUNTRUST		4,594,485	4,750,000	23,041	2.B FE
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	3.C FE
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	4.A FE
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	3.C FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	03/23/2021	LAKE FOREST SECURITIES		546,000	750,000	10,094	5.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						220,852,120	210,197,750	1,181,132	XXX
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	2.B FE
21869M-AA-5	CORESTATES CAPTL III 0.768% 02/15/27		03/23/2021	J P MORGAN SEC		426,140	440,000	357	2.B FE
976657-AH-9	WISCONSIN ENERGY CORP 2.310% 05/15/67		03/23/2021	IMPERIAL CAPITAL LLC		730,000	800,000	1,896	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						1,690,328	1,790,000	4,089	XXX
8399997. Total - Bonds - Part 3						255,420,438	243,594,175	1,275,673	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						255,420,438	243,594,175	1,275,673	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
06050S-10-4	BANK OF AMERICA CORP		.03/24/2021	Morgan Stanley	12,180.000	456,173		0	
08259E-10-8	TOP 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 INTERNAT-III/I		.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 RAYTEHON		.03/24/2021	Morgan Stanley	5,922.000	456,819		0	
83012A-10-9	SIXTH TREET 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	
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	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						14,560,339	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						14,560,339	XXX	0	XXX
9999999 - Totals						269,980,777	XXX	1,275,673	XXX

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		02/01/2021	Paydown		187,338	187,338	191,253	187,424	.0	(85)	.0	(85)	.0	187,338	.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)	.0	4,693	.0	.0	.0	.31	05/16/2051	1.A
38376G-WD-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	.861	.0	.861	.0	289,760	.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)	.0	342,216	.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)	.0	1,915	.0	.0	.0	.12	11/16/2043	1.A
38379U-WF-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
	Redemption 100.0000																				
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	.0	116,593	.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	.0	100,000	.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	.0	111,321	.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	.0	72,216	.0	.0	.0	.22	02/15/2028	1.A
	Redemption 100.0000																				
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	.0	24,840	.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	7,576	XXX	XXX
748148-QR-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	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	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	.0	2,000,000	.0	.0	.0	18,400	01/15/2021	1.B FE
3128HX-W7-6	FREDDIEMAC 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	.273	08/15/2042	1.A
31335A-UL-0	FG FG 660587 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	2,019	02/01/2046	1.A
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 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	.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	.114	03/15/2022	1.A
31337J-DR-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	.31	02/15/2029	1.A
31337K-FG-0	FHLNC 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	.330	04/15/2029	1.A
3136A9-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	.153	02/25/2032	1.A
3137A8-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	.729	04/15/2026	1.A
3137AB-2C-4	FHR 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	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	FHR 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	.628	10/15/2040	1.A
3137BC-GT-0	FHR FHR 4361 WV 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	.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 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 0.203% 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	3,158	07/25/2035	1.A
3138EG-QR-8	FN FN AL0463 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	.376	07/01/2026	1.A
3138EM-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	.121	09/01/2043	1.A
3138WG-LS-1	FN FN AS6636 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	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	.813	05/15/2022	1.A
31392X-SH-7	FHR 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	.385	10/15/2032	1.A
31393U-L2-7	FNW 2003-129 OG 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	1,213	01/25/2024	1.A
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		03/01/2021	Paydown		230,075	230,075	227,989	229,448	.0	627	.0	627	.0	230,075	.0	.0	.0	1,937	02/15/2024	1.A
31396E-HJ-3	FREDDIE MAC FHR 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	.582	11/15/2025	1.A
31396G-BL-4	FHR FHR 3067 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	.750	12/15/2025	1.A
31396G-LX-7	FHR FHR 3091 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	.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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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	.617	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	.174	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	.822	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	.42	02/15/2027	1.A
31397H-YG-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	.333	06/15/2027	1.A
31397H-YJ-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	.305	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	.691	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	.71	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	2,147	09/15/2024	1.A
31398L-W9-5	FHR FHR 3627 GH 4.000% 01/15/25		03/01/2021	Paydown		53,896	53,896	54,449	53,996	.0	(553)	.0	(553)	.0	53,896	.0	.0	.0	334	01/15/2025	1.A
31398M-BZ-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	.617	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 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	.644	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	.409	12/01/2025	1.A
45189F-AP-9	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.850% 03/01/23		03/01/2021	Redemption	100.0000			198,154	199,785	.0	215	.0	215	.0	200,000	.0	.0	.0	5,850	03/01/2023	2.B FE
454898-QX-8	INDIANA MUN PWIR AGY PWIR SUPPLY POWER 7.350% 01/01/24		01/04/2021	Redemption	100.0000		60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	2,205	01/01/2024	1.E FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		02/01/2021	Redemption	100.0000		90,000	92,007	90,587	.0	(587)	.0	(587)	.0	90,000	.0	.0	.0	43,160	02/01/2027	1.D FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		03/02/2021	Redemption	100.0000		287,012	287,012	287,012	.0	.0	.0	.0	.0	287,012	.0	.0	.0	1,209	08/01/2049	1.A FE
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 0.360% 09/01/27		03/03/2021	Call	100.0000		1,700,000	1,700,000	1,700,000	.0	.0	.0	.0	.0	1,700,000	.0	.0	.0	3,961	09/01/2027	1.F FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.360% 01/16/25		03/10/2021	Call	100.0000		100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.116	01/16/2025	1.F FE
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		01/27/2021	Call	100.0000		2,850,000	2,850,000	2,850,000	.0	.0	.0	.0	.0	2,850,000	.0	.0	.0	1,223	09/01/2030	1.F FE
84774B-AZ-6	SPEEDWAY IND REDEV AUTH LEASE UTILITIES 5.626% 02/01/22		02/02/2021	Redemption	100.0000		555,000	555,000	555,000	.0	.0	.0	.0	.0	555,000	.0	.0	.0	15,612	02/01/2022	1.F FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2021	Redemption	100.0000		97,218	97,218	97,218	.0	.0	.0	.0	.0	97,218	.0	.0	.0	6,632	12/25/2043	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2021	Redemption	100.0000		42,759	42,759	42,759	.0	.0	.0	.0	.0	42,759	.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	131,849	XXX	XXX
00404OE-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	36,850	05/15/2036	1.F FE
008117-AP-8	AETNA INC. 2.750% 11/15/22		03/24/2021	JANE STREET EXECUTION		1,029,930	1,000,000	918,980	981,030	.0	2,315	.0	2,315	.0	983,345	.0	46,585	46,585	10,007	11/15/2022	2.B FE
008411-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	1,283	11/25/2044	1.A FM
00841Y-CB-2	ABMT 2015-3 B1 3.607% 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	1,319	04/25/2045	1.A FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2021	Paydown		25,529	25,529	25,528	25,434	.0	95	.0	95	.0	25,529	.0	.0	.0	164	10/17/2036	1.A FE
02665X-AA-7	AHAR 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	.418	12/17/2036	1.A FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		03/01/2021	Paydown		15,518	15,518	15,517	15,506	.0	13	.0	13	.0	15,518	.0	.0	.0	.91	04/17/2052	1.A FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6. *
038779-AB-0	ARBSY 2020-1A A2 3.237% 07/30/50		01/30/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.101	07/30/2050	2.C FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		03/29/2021	MORGAN STANLEY FIXED INC		268,418	250,000	269,010	.0	.0	(84)	.0	(84)	.0	268,926	.0	(509)	(509)	.885	03/01/2025	2.C FE
075887-BU-2	BECTON DICKINSON 1.206% 06/06/22		03/16/2021	RBC/DAIN		3,029,220	3,000,000	2,985,465	2,999,730	.0	912	.0	912	.0	2,994,642	.0	34,578	34,578	10,623	06/06/2022	2.C FE
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		01/07/2021	Call	100.0000		2,118,000	1,978,005	2,024,357	.0	742	.0	742	.0	2,025,099	.0	92,901	92,901	18,738	11/15/2022	4.B FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		02/22/2021	Various		163,398	165,000	180,185	168,808	.0	(266)	.0	(266)	.0	168,542	.0	(5,145)	(5,145)	6,135	01/15/2023	5.B FE
097751-BJ-9	BOMBARDIER INC 6.000% 10/15/22		03/05/2021	Various		2,795,165	2,800,000	2,800,000	2,800,000	.0	.0	.0	.0	.0	2,800,000	.0	(4,835)	(4,835)	67,111	10/15/2022	5.B FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2021	Redemption	100.0000		43,936	43,936	43,936	.0	.0	.0	.0	.0	43,936	.0	.0	.0	1,813	01/15/2021	1.C FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		03/18/2021	Paydown		350,000	350,000	349,839	349,871	.0	129	.0	129	.0	350,000	.0	.0	.0	1,213	09/18/2045	1.F FE

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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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	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	105,565	105,555	.0	.228	.0	.228	.0	105,783	.0	.0	.0	.663	09/25/2057	1.A FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2021	Paydown		35,567	35,574	30,518	27,436	.0	.8	.0	.8	.0	35,567	.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-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2021	Paydown		.0	2,222	1,447	1,423	.0	(1,423)	.0	(1,423)	.0	.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		95,841	95,841	93,886	94,930	.0	.911	.0	.911	.0	95,841	.0	.0	.0	.533	10/25/2043	1.A FM
18539U-AB-1	CLEARWAY ENERGY OPERATIN 5.750% 10/15/25		03/09/2021	Various		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	10/15/2025	3.B FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.163	04/25/2047	2.B FE
20030N-CU-3	COMCAST CORP 4.250% 10/15/30		02/23/2021	US BANCORP		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
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/10/2021	Various		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
	Redemption 100.0000																				
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2021	Paydown		26,731	26,731	26,731	26,731	.0	.0	.0	.0	.0	26,731	.0	.0	.0	.181	05/15/2034	1.FE
233050-AC-7	DBUBS 2011-LC1A A3 5.002% 11/10/46		02/03/2021	Paydown		680,692	680,692	687,457	680,692	.0	.0	.0	.0	.0	680,692	.0	.0	.0	4,030	11/10/2046	1.A FM
23305X-LD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		03/01/2021	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	10,682	07/10/2044	1.A FM
233063-AW-6	DBJPM 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	.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
	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	.323	09/22/2021	1.D FE
	Redemption 100.0000																				
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2021	Paydown		88,662	88,662	88,966	88,719	.0	(.57)	.0	(.57)	.0	88,662	.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	106	10/20/2049	2.C FE
	Redemption 100.0000																				
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2021	Paydown		76,929	76,929	76,929	76,929	.0	.0	.0	.0	.0	76,929	.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	1,117	06/25/2043	1.A FM
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		03/01/2021	Paydown		.0	.0	11,694	10,922	.0	(10,922)	.0	(10,922)	.0	.0	.0	.0	.0	.383	12/25/2049	1.A FE
34417Q-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	.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	.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	.827	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	.822	05/25/2051	1.A FE
369550-AU-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
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		03/25/2021	Paydown		703,544	703,544	704,039	703,741	.0	(197)	.0	(197)	.0	703,544	.0	.0	.0	4,005	10/25/2023	1.F FE
43131B-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
	INTL FCSTONE FINANCIAL																				
458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		03/23/2021	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	Various		3,116,543	2,915,000	2,881,580	2,904,967	.0	.872	.0	.872	.0	2,905,839	.0	210,704	210,704	65,041	08/01/2023	1.F FE
	INTL FCSTONE FINANCIAL																				
459200-JX-0	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.A FE
466247-SE-4	JPMIT 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	.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	1,777	08/15/2046	1.A FM
46641B-AE-3	JPMCC 2013-C16 ASB 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	.974	12/15/2046	1.A FM
46648H-AY-9	JPMIT 2017-2 B1 3.677% 05/25/47		03/01/2021	Paydown		20,848	20,848	20,891	20,849	.0	(1)	.0	(1)	.0	20,848	.0	.0	.0	.127	05/25/2047	1.A FM
46649V-AA-9	JPMCC 2018-LAQ A 1.108% 06/15/32		03/01/2021	Paydown		497,067	497,067	497,067	497,067	.0	.0	.0	.0	.0	497,067	.0	.0	.0	1,045	06/15/2032	1.A FM
46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		03/01/2021	Paydown		1,826,529	1,826,529	1,852,215	1,851,293	.0	(24,764)	.0	(24,764)	.0	1,826,529	.0	.0	.0	11,189	05/25/2050	1.A FM
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		03/01/2021	Paydown		948,188	948,188	978,708	948,188	.0	(30,441)	.0	(30,441)	.0	948,188	.0	.0	.0	4,642	02/25/2050	1.D FM
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		03/09/2021	TENDER OFFER		602,100	540,000	539,341	539,619	.0	.0	.0	.0	.0	539,619	.0	62,481	62,481	13,865	07/15/2025	3.A FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		03/01/2021	Paydown		811	811	714	743	.0	.68	.0	.68	.0	811	.0	.0	.0	.7	11/25/2034	1.A FM
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		01/26/2021	Call		103.6880	877,000	905,503	901,961	.0	(797)	.0	(797)	.0	901,164	.0	(24,164)	(24,164)	66,659	01/15/2025	4.A FE
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2021	Paydown		87,785	87,785	90,416	88,317	.0	(532)	.0	(532)	.0	87,785	.0	.0	.0	.555	04/15/2047	1.A FM
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		03/01/2021	Paydown		286,102	278,949	282,027	282,027	.0	4,074	.0	4,074	.0	286,102	.0	.0	.0	1,466	07/25/2043	1.A FM
655844-AX-6	NORFOLK SOUTHERN CORP 5.640% 05/17/29		02/03/2021	KEY BANC-MCDONALD		2,544,020	2,000,000	1,886,680	1,938,813	.0	.478	.0	.478	.0	1,939,291	.0	604,729	604,729	24,440	05/17/2029	2.A FE
666807-BE-1	NORTHROP GRUMMAN CORP 3.500% 03/15/21		03/15/2021	Various		4,650,000	4,650,000	4,355,267	4,642,278	.0	7,722	.0	7,722	.0	4,650,000	.0	.0	.0	.81,375	03/15/2021	2.B FE

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
69403W-AB-3	PACIFIC BEACON LLC 0.433% 07/15/26		01/15/2021	Redemption 100.0000		74,690	74,690	63,487	70,203	.0	4,487	.0	4,487	.0	74,690	.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)	(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	12,500	.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	12,500	.0	.0	.0	121	12/05/2049	2.C FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2021	Redemption 100.0000		34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.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	710,265	714,371	714,035	.0	(3,770)	.0	(3,770)	.0	710,265	.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	1,334	10/25/2063	1.A FE
76112B-SF-8	RAMP 2005-SP1 1A6 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	613	09/25/2034	1.D FM
76112B-SW-1	RAMP 2005-SP1 2A9 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	1,050	09/25/2034	1.D FM
79549A-YP-8	SBM7 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	101	09/25/2033	1.A FM
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		01/15/2021	Paydown		173,388	173,388	173,388	173,388	.0	.0	.0	.0	.0	173,388	.0	.0	.0	42	10/15/2021	1.D FE
81745Q-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	1,561	07/25/2043	1.A FM
81745Q-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	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	1,475	03/25/2043	1.A FM
82280Q-BY-6	SCOT 2015-1 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	2,285	08/25/2045	1.A FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/20/2021	Paydown		57,295	57,295	57,285	57,393	.0	(98)	.0	(98)	.0	57,295	.0	.0	.0	228	10/20/2033	1.F FE
85022W-AP-9	SQFT 2020-AA 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	1,196	09/25/2037	1.A FE
872480-AA-6	HONK 2020-1A A 2.090% 08/20/45		03/20/2021	Paydown		187,500	187,500	187,418	187,440	.0	.60	.0	.60	.0	187,500	.0	.0	.0	653	08/20/2045	1.F FE
87303*-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	2,889,711	.0	.0	.0	.0	12/03/2024	1.E PL
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 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	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	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	112	07/15/2059	1.A FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2021	Redemption 100.0000		79,148	79,148	79,148	79,148	.0	.0	.0	.0	.0	79,148	.0	.0	.0	1,227	07/07/2028	1.E FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2021	Redemption 100.0000		141,022	141,022	141,022	141,022	.0	.0	.0	.0	.0	141,022	.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	1,179,912	.0	81,685	81,685	26,679	08/16/2023	2.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2021	Redemption 100.0000		22,170	22,170	22,170	22,170	.0	.0	.0	.0	.0	22,170	.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	1,656	05/15/2047	1.A FM
92938J-AF-9	WFRBS 2013-UBS1 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	665	03/15/2046	1.A FM
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		01/30/2021	Redemption 100.0000		25,116	25,116	25,343	25,177	.0	(60)	.0	(60)	.0	25,116	.0	.0	.0	.0	04/30/2024	1.F
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		03/10/2021	Redemption 100.0000		25,002	25,002	25,002	25,002	.0	.0	.0	.0	.0	25,002	.0	.0	.0	303	01/10/2024	1.C
95002T-AA-2	WFMS 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	.0	.0	.0	3,810	06/25/2050	1.A FM
95002X-BH-7	WFOU 2020-C57 XA 2.100% 08/15/53		03/01/2021	Paydown		.0	.0	4,245	4,115	.0	(4,115)	.0	(4,115)	.0	.0	.0	.0	.0	102	08/15/2053	1.A FE
97652Q-BL-2	WIN 2014-2 B3 4.115% 09/20/44		03/01/2021	Paydown		623,905	623,905	643,402	630,819	.0	(6,914)	.0	(6,914)	.0	623,905	.0	.0	.0	3,508	09/20/2044	2.B FM
443628-AG-7	HUDBAY MINERALS INC 7.625% 01/15/25	A	03/24/2021	Call 103.8130		164,025	158,000	165,110	164,244	.0	(686)	.0	(686)	.0	163,558	.0	(5,558)	(5,558)	14,357	01/15/2025	4.B FE
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A	03/05/2021	CITIGROUP GLOBAL MKTS		594,050	545,000	557,263	552,160	.0	(542)	.0	(542)	.0	551,618	.0	42,432	42,432	13,625	04/15/2023	3.A FE
89114Q-CC-0	TORONTO DOMINION BANK 0.452% 03/17/21	A	03/17/2021	Maturity		3,200,000	3,200,000	3,200,000	3,200,000	.0	.0	.0	.0	.0	3,200,000	.0	.0	.0	3,990	03/17/2021	1.D FE
89352L-AJ-5	TRANS-CANADA PIPELINE 7.700% 06/15/29	A	02/10/2021	NAT BK FINANCIAL EQ		2,820,042	2,038,000	2,128,782	2,091,102	.0	(714)	.0	(714)	.0	2,090,388	.0	729,653	729,653	24,847	06/15/2029	2.A FE
C1466#-AA-6	OPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2021	Redemption 100.0000		34,953	34,953	34,953	34,953	.0	.0	.0	.0	.0	34,953	.0	.0	.0	945	03/03/2024	1.F
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2021	Redemption 100.0000		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	13,600	03/15/2021	3.B
05565Q-DE-5	BP CAPITAL MARKETS 1.060% 09/16/21	D	03/16/2021	RBC/DAIN		10,038,700	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	38,700	38,700	27,820	09/16/2021	1.G FE
10373Q-AJ-9	BP CAPITAL MARKETS 3.245% 05/06/22	D	03/24/2021	Various		5,162,300	5,000,000	4,965,710	4,985,811	.0	2,426	.0	2,426	.0	4,988,237	.0	174,063	174,063	62,872	05/06/2022	1.F FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	D	03/23/2021	INTL FCSTONE FINANCIAL INC		5,224,750	5,000,000	5,297,390	5,051,838	.0	(8,326)	.0	(8,326)	.0	5,043,512	.0	181,238	181,238	60,764	06/15/2022	1.E FE
80105N-AG-0	SANOFI-AVENTIS 4.000% 03/29/21	D	03/29/2021	Various		7,290,000	7,290,000	7,271,586	7,288,733	.0	1,267	.0	1,267	.0	7,290,000	.0	.0	.0	145,800	03/29/2021	1.E FE

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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	1,785	0	9,982,270	0	499,730	499,730	107,639	05/22/2023	1.E FE
89177B-AA-3	ELMI5 2019-1 A1 3.735% 03/25/58	C	03/01/2021	Paydown		90,463	90,463	89,912	90,035	0	428	0	428	0	90,463	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	5,000,000	0	49,210	49,210	20,682	08/15/2023	1.G FE
D3141#-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	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	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	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
8399999. Total - Bonds						172,276,426	166,080,222	164,941,034	163,754,628	0	(291,502)	0	(291,502)	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	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
002824-10-0	ABBOTT LABS		01/26/2021	S. G. COWEN SECURITIES CORP.	2,719,000	310,964		119,274	297,703	(178,429)	0	0	(178,429)	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		220,923	259,762	(38,838)	0	0	(38,838)	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		217,030	245,718	(28,688)	0	0	(28,688)	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		101,780	334,967	(233,187)	0	0	(233,187)	0	101,780	0	269,075	269,075	946		
254687-10-6	DISNEY		03/17/2021	GOLDMAN SACHS	2,155,000	419,801		312,386	390,443	(78,057)	0	0	(78,057)	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		397,244	439,060	(41,815)	0	0	(41,815)	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		403,672	784,028	(380,356)	0	0	(380,356)	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		459,917	442,366	(92,864)	0	0	(92,864)	0	459,917	0	110,410	110,410	1,544		
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		03/23/2021	JEFFERIES & CO INC-EQ	14,728,000	91,348		27,541	90,577	(63,036)	0	0	(63,036)	0	27,541	0	63,807	63,807	0		
806857-10-8	SCHLUMBERGER LTD		03/10/2021	GOLDMAN SACHS	8,072,000	238,062		307,606	176,212	131,394	0	0	131,394	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		216,089	299,684	(83,595)	0	0	(83,595)	0	216,089	0	76,099	76,099	770		
66518L-10-8	NIELSEN HOLDINGS PLC		01/26/2021	CORP.	6,127,000	132,770		123,091	127,870	(4,779)	0	0	(4,779)	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		679,877	315,673	364,204	0	0	364,204	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	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	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	1,351	0	149	149	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,717,054	XXX	3,587,781	4,205,563	(728,195)	0	0	(728,195)	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
9799999. Total - Common Stocks						4,717,054	XXX	3,587,781	4,205,563	(728,195)	0	0	(728,195)	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	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	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	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	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					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2022	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	06/11/2020	06/14/2023	6,143	192.58	57,139			76,541		76,541	8,600					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	11/24/2020	11/27/2023	469	196.34	4,434			5,159		5,159	558					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	161					-	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	670					-	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	637					-	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	737					-	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	2,058					-	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	450					-	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	1,110					-	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	695					-	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	486					-	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	2,324					-	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	2,431					-	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	1,032					-	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	25					-	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	(887)					-	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	(2,729)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	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	ZBUT11V806EZRVTTW807	08/15/2018	08/13/2021	1,101	225.26		14,135		6,859		6,859	495					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2018	.08/27/2021	3,132		227.62	41,211			16,570		16,570	.877					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2018	.09/14/2021	462		227.19	6,111			2,694		2,694	.185					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2018	.09/27/2021	951		223.94	12,461			7,390		7,390	.713					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/12/2018	.10/14/2021	1,189		218.60	15,236			13,559		13,559	1,606					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/26/2018	.10/27/2021	1,128		217.17	14,161			14,203		14,203	1,715					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2018	.11/12/2021	1,707		219.74	21,600			18,840		18,840	2,167					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2018	.11/26/2021	1,785		219.61	22,462			20,135		20,135	2,303					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2018	.12/14/2021	1,240		218.62	15,312			15,123		15,123	1,760					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2018	.12/27/2021	356		213.61	4,279			5,664		5,664	.676					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2019	.01/14/2022	637		216.52	7,935			8,917		8,917	1,033					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/25/2019	.01/27/2022	27		218.44	346			353		353	40					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2019	.02/14/2022	131		221.27	1,665			1,478		1,478	161					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2019	.03/14/2022	309		223.52	3,968			3,189		3,189	333					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2019	.04/14/2022	128		226.60	1,679			1,163		1,163	116					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2021	1,340		225.31	14,375			4,490		4,490	(617)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2019	.04/27/2022	1,709		225.31	22,484			16,934		16,934	1,743					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/17/2021	67		223.81	719			326		326	17					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2019	.05/16/2022	6,345		223.81	83,496			66,365		66,365	7,677					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2021	9		223.52	96			50		50	3					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2019	.05/27/2022	318		223.52	4,168			3,605		3,605	391					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2021	429		226.13	4,656			1,883		1,883	17					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2022	411		226.13	5,506			4,150		4,150	444					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2021	243		226.19	2,640			1,014		1,014	32					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2022	1,149		226.19	15,392			11,001		11,001	1,276					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/25/2021	119		227.44	1,307			474		474	(2)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/27/2022	237		227.44	3,224			2,279		2,279	242					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2021	219		228.72	2,435			791		791	17					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2022	459		228.72	6,300			3,985		3,985	454					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2021	681		229.23	7,660			2,647		2,647	27					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/13/2021	322		226.77	3,562			1,729		1,729	116					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/12/2022	1,283		226.77	17,547			13,397		13,397	1,463					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/16/2021	1,053		227.94	11,736			4,822		4,822	337					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/15/2022	614		227.94	8,470			5,761		5,761	682					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	299		237.56	4,047			2,041		2,041	245					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/14/2022	.511		.237.00	.5,566			1,741		1,741	123					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/13/2023	.93		.237.00	1,252			662		662	78					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/18/2022	.168		.237.48	1,836			559		559	37					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/17/2023	.168		.237.48	2,272			1,179		1,179	138					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2022	.475		.233.89	5,150			2,150		2,150	195					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/14/2022	.458		.235.75	4,990			1,887		1,887	160					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2022	.551		.235.93	6,006			2,248		2,248	193					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2023	.657		.235.93	8,866			5,124		5,124	618					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/25/2022	.772		.222.85	7,964			7,672		7,672	949					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/27/2023	.359		.222.85	4,592			4,950		4,950	600					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2022	.694		.211.87	6,674			12,204		12,204	1,533					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2023	.415		.211.87	5,051			8,589		8,589	984					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.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 ZBUT11V806EZRVTTWT807	.05/15/2020	.05/15/2023	2,638		.212.26	33,264			54,691		54,691	5,962					-	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2020	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2020	.05/26/2023	.14		.212.60	.179			.290		.290	.32					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2022	.47		.212.93	.466			.827		.827	.102					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2023	.94		.212.93	.1,174			.1,927		.1,927	.212					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2020	.07/15/2022	.47		.213.40	.467			.821		.821	.101					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2020	.07/17/2023	1,453		.213.40	.18,228			.29,446		.29,446	.3,051					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2020	.07/27/2021	.617		.213.85	.4,277			.8,759		.8,759	.1,414					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2020	.07/27/2022	.243		.213.85	.2,428			.4,212		.4,212	.520					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/13/2021	1,300		.213.79	.9,007			.18,712		.18,712	.2,952					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/12/2022	1,268		.213.79	.12,629			.22,196		.22,196	.2,738					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/14/2023	.94		.213.79	.1,172			.1,892		.1,892	.196					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/16/2021	.397		.213.96	.2,754			.5,729		.5,729	.898					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2022	.187		.213.96	.1,864			.3,281		.3,281	.406					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2023	1,355		.213.96	.16,994			.27,433		.27,433	.2,846					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/27/2021	.173		.213.86	.1,203			.2,490		.2,490	.377					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/26/2022	.440		.213.86	.4,380			.7,732		.7,732	.958					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/25/2023	.9		.213.86	.117			.189		.189	.20					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2020	.09/14/2021	1,161		.214.39	.8,117			.16,434		.16,434	.2,474					-	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/13/2023	37		215.12	473			730		730	71					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2023	157		223.49	2,104			2,404		2,404	243					-	0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2021	735		223.18	5,412			6,650		6,650	860					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2021	03/15/2023	66		227.37		722		751		751	29					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	03/26/2021	03/27/2023	35		228.28		385		387		387	2					-	0001

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SCHEDULE DB - PART A - SECTION 1

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JP Morgan Index Call S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	03/26/2021	03/27/2024	1,262	228.28		17,309		17,145		17,145	(164)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2020	04/14/2021	277	2,846.06	55,703			186,238		186,238	15,123					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2020	04/14/2021	754	2,846.06	218,248			848,042		848,042	162,923					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	4,992	2,783.36	1,049,350			3,717,869		3,717,869	271,973					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	2,217	2,783.36	53,679			612,067		612,067	249,717					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	1,513	2,783.36	39,574			437,357		437,357	175,699					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	12,210	2,783.36	3,654,747			14,496,016		14,496,016	2,683,891					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	81	2,825.11	22,073			92,600		92,600	17,563					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/15/2020	04/15/2021	122	2,852.94	31,518			136,520		136,520	26,300					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	104	2,878.48	20,810			67,200		67,200	4,529					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/27/2020	04/27/2021	690	2,878.48	211,403			751,912		751,912	144,830					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	185	2,852.50	37,030			140,603		140,603	13,681					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2020	05/14/2021	502	2,852.50	147,822			558,890		558,890	104,282					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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 Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	1,161	2,863.70	25,935			225,275		225,275	100,608					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	1,374	2,863.70	32,661			283,889		283,889	125,895					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	753	2,863.70	28,662			229,300		229,300	89,128					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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 Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	42	2,906.66	11,136			44,407		44,407	8,444					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/15/2020	05/17/2021	150	2,935.29	37,496			154,878		154,878	29,765					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	111	3,036.13	19,600			62,903		62,903	6,875					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	180	3,036.13	49,451			167,513		167,513	33,011					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	239	3,041.31	53,654			154,652		154,652	21,962					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	543	3,041.31	169,723			502,976		502,976	96,624					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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 Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	977	3,066.59	31,448			204,423		204,423	83,591					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	1,440	3,066.59	49,448			316,837		316,837	127,933					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	8,453	3,066.59	2,524,705			7,627,143		7,627,143	1,486,495					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	7	3,112.59	1,774			5,598		5,598	1,125					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2020	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	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	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	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	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	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	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	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	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	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	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	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	4PQUHN3JPFGFNF3BB653	07/27/2020	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	4PQUHN3JPFGFNF3BB653	07/27/2020	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	PBLD0EJDB5FWOLXP3B76	08/14/2020	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	PBLD0EJDB5FWOLXP3B76	08/14/2020	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	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	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	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	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	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	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	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	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	PBLD0EJDB5FWOLXP3B76	08/27/2020	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	PBLD0EJDB5FWOLXP3B76	08/27/2020	186		3,484.55	52,764			99,675		99,675	23,041					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	159		3,383.54	30,451			73,835		73,835	18,077					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	601		3,383.54	174,955			379,752		379,752	82,870					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	3,931		3,401.20	935,900			1,770,784		1,770,784	438,028					-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	948	3,401.20	21,285			125,578		125,578	54,047					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	153	3,401.20	4,004			22,732		22,732	9,579					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,298	3,401.20	44,150			230,122		230,122	94,487					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,696	3,401.20	61,739			310,927		310,927	127,268					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	10,086	3,401.20	2,469,960			6,225,575		6,225,575	1,371,515					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	65	3,452.22	15,840			37,062		37,062	8,414					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	178	3,486.23	43,560			96,744		96,744	22,427					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	36	3,298.46	8,260			19,237		19,237	3,848					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	795	3,483.34	30,193			120,124		120,124	49,884					-	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	64,175					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	11/15/2021	2,712	3,626.91	467,851			852,359		852,359	251,643					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	323	3,626.91	10,413			28,869		28,869	12,975					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	127	3,626.91	5,106			13,302		13,302	5,846					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	1,771	3,626.91	82,240			205,474		205,474	89,619					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	7,234	3,626.91	2,027,333			3,273,313		3,273,313	794,004					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	18	3,681.31	4,412			7,356		7,356	1,857					-	0001

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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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	142	3,934.83	27,279			22,181		22,181	(5,098)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	737	3,934.83	241,280			201,737		201,737	(39,543)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6Y1MJ20ELI146	02/16/2021	02/15/2022	2,725	3,932.59	517,583			430,456		430,456	(87,127)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6Y1MJ20ELI146	02/16/2021	02/15/2022	217	3,932.59	6,071			8,099		8,099	2,028					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ 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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	1V8Y6QCX6YMJ20ELI146	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	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	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	213800QKYD5BDFH2K71	07/28/2017	05/31/2022	306,070	42.75	128,060			176,820		176,820							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305	01/31/2018	07/31/2042	2,495	0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										128,060	0	0	176,820	XXX	176,820	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										39,908,994	10,902,928	0	111,498,781	XXX	111,498,781	20,127,817	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										39,908,994	10,902,928	0	111,498,781	XXX	111,498,781	20,127,817	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	90	2,972.03	(22,455)			(89,710)		(89,710)	(18,014)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	52	2,986.42	(7,050)			(28,089)		(28,089)	(2,266)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	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	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	110	2,966.60	(25,232)			(110,505)		(110,505)	(21,567)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	87	2,959.47	(12,101)			(56,844)		(56,844)	(6,427)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	14	2,995.13	(1,747)			(8,845)		(8,845)	(1,056)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	16	2,938.08	(2,410)			(10,849)		(10,849)	(1,188)					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	171	2,938.08	(41,810)			(176,395)		(176,395)	(34,082)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	122	2,945.21	(29,183)			(124,313)		(124,313)	(24,082)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	83	2,952.34	(19,624)			(84,321)		(84,321)	(16,375)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	68	2,966.60	(9,148)			(43,578)		(43,578)	(4,980)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	42	2,922.41	(10,668)			(43,752)		(43,752)	(8,369)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	403	2,929.57	(101,063)			(418,283)		(418,283)	(80,220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	859	2,949.61	(205,656)			(873,831)		(873,831)	(168,782)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	730	2,906.66	(192,280)			(773,503)		(773,503)	(147,075)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	77	2,906.66	(12,386)			(55,207)		(55,207)	(5,675)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	672	2,913.81	(174,405)			(707,656)		(707,656)	(134,926)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	4,958	2,942.45	(1,206,745)			(5,078,188)		(5,078,188)	(978,476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	150	2,963.93	(34,787)			(150,619)		(150,619)	(29,235)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	2,973	2,935.29	(735,696)			(3,066,855)		(3,066,855)	(589,393)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	297	2,920.97	(45,560)			(209,062)		(209,062)	(21,923)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	253	2,928.13	(37,918)			(176,505)		(176,505)	(18,697)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	1,297	2,942.45	(184,264)			(885,854)		(885,854)	(95,777)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/15/2020	05/17/2021	2,450	2,949.61	(338,825)			(1,655,215)		(1,655,215)	(180,832)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	8	3,127.21	(1,792)			(6,940)		(6,940)	(1,451)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	102	3,134.80	(21,784)			(85,359)		(85,359)	(17,944)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	31	3,187.94	(2,875)			(12,982)		(12,982)	(1,840)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	70	3,157.58	(13,962)			(56,591)		(56,591)	(12,087)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	80	3,157.58	(8,436)			(35,492)		(35,492)	(4,759)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	19	3,124.95	(3,294)			(10,726)		(10,726)	(1,719)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	52	3,132.55	(8,769)			(28,824)		(28,824)	(4,672)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	168	3,140.15	(27,750)			(92,130)		(92,130)	(15,106)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	28	3,162.96	(6,811)			(22,940)		(22,940)	(4,782)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	165	3,140.15	(41,766)			(137,417)		(137,417)	(28,184)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	61	3,147.76	(15,152)			(50,208)		(50,208)	(10,353)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	275	3,132.55	(70,726)			(230,808)		(230,808)	(47,084)					-	0001

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)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	14		3, 155.36	(3, 381)			(11, 300)		(11, 300)	(2, 343)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	7		3, 129.46	(1, 696)			(5, 494)		(5, 494)	(1, 117)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	281		3, 161.65	(68, 019)			(228, 134)		(228, 134)	(47, 447)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	851		3, 112.59	(229, 680)			(730, 763)		(730, 763)	(146, 816)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	305		3, 118.72	(51, 051)			(175, 586)		(175, 586)	(27, 526)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	836		3, 150.92	(125, 685)			(454, 759)		(454, 759)	(74, 810)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	432		3, 120.26	(114, 613)			(367, 856)		(367, 856)	(74, 292)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	264		3, 127.92	(42, 930)			(149, 680)		(149, 680)	(23, 788)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	447		3, 158.59	(109, 052)			(364, 275)		(364, 275)	(75, 590)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	06/15/2020	06/15/2021	126		3, 173.92	(29, 568)			(100, 581)		(100, 581)	(21, 109)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26		3, 106.84	(6, 065)			(22, 420)		(22, 420)	(4, 421)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26		3, 114.37	(5, 957)			(22, 237)		(22, 237)	(4, 408)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	41		3, 129.41	(8, 983)			(34, 210)		(34, 210)	(6, 853)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	44		3, 121.89	(9, 899)			(37, 329)		(37, 329)	(7, 439)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	36		3, 106.84	(4, 938)			(21, 016)		(21, 016)	(3, 033)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	16		3, 099.32	(2, 237)			(9, 375)		(9, 375)	(1, 339)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	61		3, 293.45	(8, 154)			(27, 746)		(27, 746)	(5, 981)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	206		3, 293.45	(47, 013)			(143, 038)		(143, 038)	(31, 070)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	165		3, 325.42	(34, 645)			(109, 490)		(109, 490)	(24, 222)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	59		3, 309.43	(12, 954)			(40, 144)		(40, 144)	(8, 800)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	133		3, 291.09	(32, 379)			(92, 821)		(92, 821)	(20, 117)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	463		3, 283.02	(114, 667)			(326, 196)		(326, 196)	(70, 372)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	411		3, 258.83	(68, 741)			(203, 970)		(203, 970)	(41, 443)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1, 309		3, 258.83	(342, 648)			(951, 465)		(951, 465)	(202, 492)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	435		3, 274.96	(68, 957)			(209, 273)		(209, 273)	(43, 506)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	731		3, 274.96	(184, 552)			(520, 442)		(520, 442)	(111, 770)					-	0001

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)
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	(9,830)			(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)	(1,972)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	112	3,516.20	(21,715)			(56,379)		(56,379)	(13,649)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	105	3,490.90	(21,833)			(55,397)		(55,397)	(13,195)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	65	3,474.04	(7,621)			(21,283)		(21,283)	(5,942)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	43	3,482.47	(4,838)			(13,641)		(13,641)	(3,852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	285	3,474.04	(61,696)			(154,153)		(154,153)	(36,324)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	34	3,524.63	(6,418)			(16,804)		(16,804)	(4,091)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	45	3,516.20	(4,379)			(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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	3,394	3,486.23	(660,374)			(1,846,107)		(1,846,107)	(427,965)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	112	3,446.89	(16,909)			(65,299)		(65,299)	(14,667)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	227	3,397.41	(40,072)			(141,877)		(141,877)	(30,962)					-	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/25/2020	09/27/2021	16	3,405.66	(2,698)			(6,952)		(6,952)	(1,525)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/25/2020	09/27/2021	20	3,438.64	(2,997)			(7,897)		(7,897)	(1,783)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	09/25/2020	09/27/2021	75	3,389.17	(13,481)			(47,132)		(47,132)	(10,238)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	277	3,593.33	(64,178)			(129,437)		(129,437)	(31,454)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	87	3,584.61	(20,445)			(40,995)		(40,995)	(9,904)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	39	3,645.66	(7,911)			(16,435)		(16,435)	(4,141)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	107	3,602.05	(13,130)			(31,739)		(31,739)	(9,570)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	13	3,636.94	(2,696)			(5,568)		(5,568)	(1,394)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	88	3,593.33	(11,144)			(26,826)		(26,826)	(8,023)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	77	3,602.05	(17,550)			(35,558)		(35,558)	(8,692)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	146	3,544.30	(22,063)			(51,863)		(51,863)	(14,689)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	47	3,553.01	(6,922)			(16,393)		(16,393)	(4,679)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,249	3,535.59	(325,163)			(641,846)		(641,846)	(150,018)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	277	3,551.27	(69,779)			(138,820)		(138,820)	(32,778)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,625	3,579.13	(215,816)			(522,773)		(522,773)	(152,706)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	128	3,605.26	(28,222)			(58,419)		(58,419)	(14,299)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	349	3,535.59	(54,177)			(126,416)		(126,416)	(35,532)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,045	3,570.42	(143,343)			(344,631)		(344,631)	(99,868)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	452	3,553.01	(113,362)			(225,926)		(225,926)	(53,403)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	4,322	3,579.13	(1,022,385)			(2,067,558)		(2,067,558)	(497,246)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	188	3,521.66	(30,628)			(70,626)		(70,626)	(19,601)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	2,391	3,570.42	(577,019)			(1,160,895)		(1,160,895)	(277,567)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	151	3,544.30	(38,498)			(76,386)		(76,386)	(17,954)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	6	3,509.35	(715)			(2,144)		(2,144)	(516)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	94	3,475.45	(23,181)			(53,608)		(53,608)	(11,948)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	47	3,500.88	(6,177)			(18,329)		(18,329)	(4,384)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	32	3,526.31	(3,803)			(11,691)		(11,691)	(2,848)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	14	3,500.88	(3,214)			(7,580)		(7,580)	(1,716)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	6	3,517.83	(692)			(2,100)		(2,100)	(509)					-	0001

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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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	32	3,701.67	(3,468)			(7,994)		(7,994)	(2,560)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	11/26/2021	143	3,802.08	(25,380)			(46,755)		(46,755)	(12,611)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	18	3,756.60	(3,517)			(6,312)		(6,312)	(1,666)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	112	3,766.03	(12,546)			(25,718)		(25,718)	(8,207)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	32	3,802.51	(3,054)			(6,435)		(6,435)	(2,088)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	174	3,756.91	(38,291)			(63,766)		(63,766)	(16,641)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	160	3,766.03	(34,339)			(57,488)		(57,488)	(15,079)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	144	3,747.80	(32,402)			(53,779)		(53,779)	(13,958)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	19	3,711.32	(2,622)			(5,157)		(5,157)	(1,587)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	67	3,756.91	(7,703)			(15,721)		(15,721)	(4,990)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	80	3,811.63	(15,278)			(26,092)		(26,092)	(6,989)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	106	3,750.04	(27,058)			(39,237)		(39,237)	(10,192)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,107	3,796.22	(258,073)			(432,507)		(432,507)	(139,260)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,344	3,786.99	(551,555)			(808,616)		(808,616)	(214,120)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	143	3,759.28	(20,294)			(33,566)		(33,566)	(10,612)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	107	3,777.75	(14,090)			(23,466)		(23,466)	(7,492)					-	0001
S&P500 OTC European Call-Sell	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 Call-Sell	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
S&P500 OTC European 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 Call-Sell	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 Call-Sell	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
S&P500 OTC European 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 Call-Sell	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 Call-Sell	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 Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	81	3,814.15	(8,821)			(15,343)		(15,343)	(4,212)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	25	3,823.41	(2,584)			(4,503)		(4,503)	(1,235)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	54	3,814.15	(11,781)			(17,778)		(17,778)	(4,730)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	179	3,869.70	(34,078)			(52,500)		(52,500)	(14,436)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	215	3,804.89	(48,158)			(72,510)		(72,510)	(19,215)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	8	3,871.45		(1,959)		(2,368)		(2,368)	(409)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	11	3,928.38		(1,090)		(1,478)		(1,478)	(388)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	120	3,937.87		(25,417)		(31,122)		(31,122)	(5,705)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	15	3,966.34		(1,285)		(1,726)		(1,726)	(442)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	20	3,909.41		(4,601)		(5,601)		(5,601)	(1,000)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	44	3,909.41		(4,909)		(6,670)		(6,670)	(1,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	12	3,918.90		(1,250)		(1,696)		(1,696)	(446)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	18	3,871.45		(2,385)		(3,237)		(3,237)	(852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	66	3,918.90		(14,542)		(17,734)		(17,734)	(3,192)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	248	3,899.92		(57,443)		(69,800)		(69,800)	(12,357)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	1,022	3,871.88		(127,089)		(180,890)		(180,890)	(53,802)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	172	3,834.19		(24,856)		(35,100)		(35,100)	(10,244)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	6,723	3,862.46		(1,633,094)		(2,065,593)		(2,065,593)	(432,499)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	216	3,809.70		(59,096)		(74,173)		(74,173)	(15,078)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	310	3,824.77		(46,332)		(65,302)		(65,302)	(18,970)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	122	3,890.72		(27,669)		(35,304)		(35,304)	(7,635)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	109	3,809.70		(17,150)		(24,088)		(24,088)	(6,938)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	313	3,834.19		(81,090)		(102,109)		(102,109)	(21,019)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	633	3,824.77		(167,355)		(210,452)		(210,452)	(43,097)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	1,751	3,862.46		(226,248)		(321,467)		(321,467)	(95,219)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	12	3,843.62		(3,016)		(3,817)		(3,817)	(801)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	283	3,853.04		(37,893)		(53,729)		(53,729)	(15,836)					-	0001
S&P500 OTC European Call-Sell	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
S&P500 OTC European 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 Call-Sell	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
S&P500 OTC European 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 Call-Sell	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
S&P500 OTC European 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 Call-Sell	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 Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	114	4,043.04		(14,727)		(10,782)		(10,782)	3,945					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	190	4,052.87		(48,985)		(39,222)		(39,222)	9,763					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	16	4,072.55		(3,887)		(3,079)		(3,079)	808					-	0001

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)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 1V8Y6QCX6YMJ20ELI146	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	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 PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	21		4,101.07		(2,171)		(1,794)		(1,794)	377					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	8		4,032.07		(1,038)		(924)		(924)	114					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	299		4,061.64		(72,688)		(63,475)		(63,475)	9,213					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	29	4,061.64		(3,514)		(3,043)		(3,043)	471					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	77	4,051.78		(9,852)		(8,598)		(8,598)	1,253					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	189	4,091.22		(43,119)		(37,145)		(37,145)	5,973					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/12/2021	03/14/2022	202	4,071.50		(47,939)		(41,687)		(41,687)	6,252					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	80	4,107.85		(14,268)		(11,334)		(11,334)	2,934					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	251	4,048.32		(65,969)		(28,417)		(28,417)	37,552					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	509	4,028.47		(138,572)		(117,588)		(117,588)	20,984					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	86	4,008.63		(24,310)		(11,535)		(11,535)	12,775					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	1,625	4,068.16		(412,155)		(167,875)		(167,875)	244,280					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	5,920	4,068.16		(1,484,884)		(1,236,925)		(1,236,925)	247,959					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	105	4,038.40		(27,888)		(23,570)		(23,570)	4,318					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	868	4,078.09		(216,002)		(85,471)		(85,471)	130,531					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	175	4,022.52		(48,303)		(41,051)		(41,051)	7,251					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	54	4,050.30		(14,170)		(11,905)		(11,905)	2,265					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	111	4,038.40		(29,744)		(13,140)		(13,140)	16,604					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	213	4,028.47		(58,221)		(26,361)		(26,361)	31,859					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	11	4,083.84		(1,197)		(1,124)		(1,124)	73					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	11	4,113.65		(2,314)		(2,092)		(2,092)	223					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	22	4,093.78		(2,323)		(2,167)		(2,167)	156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	63	4,123.59		(12,876)		(11,620)		(11,620)	1,256					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	49	4,093.78		(10,764)		(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	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	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(26,221,832)	(7,818,438)	0	(85,694,230)	XXX	(85,694,230)	(15,755,660)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(26,221,832)	(7,818,438)	0	(85,694,230)	XXX	(85,694,230)	(15,755,660)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices.

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

Collateral for Derivative Instruments Open as of Current Statement Date

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

[illegible]

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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999.	Total - U.S. Government Bonds			0	0	XXX
1099999.	Total - All Other Government Bonds			0	0	XXX
1799999.	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
2499999.	Total - U.S. Political Subdivisions Bonds			0	0	XXX
3199999.	Total - U.S. Special Revenues Bonds			0	0	XXX
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
4899999.	Total - Hybrid Securities			0	0	XXX
5599999.	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
5999999.	Subtotal - SVO Identified Funds			0	0	XXX
6299999.	Subtotal - Unaffiliated Bank Loans			0	0	XXX
6399999.	Total - Issuer Obligations			0	0	XXX
6499999.	Total - Residential Mortgage-Backed Securities			0	0	XXX
6599999.	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6699999.	Total - Other Loan-Backed and Structured Securities			0	0	XXX
6799999.	Total - SVO Identified Funds			0	0	XXX
6899999.	Total - Affiliated Bank Loans			0	0	XXX
6999999.	Total - Unaffiliated Bank Loans			0	0	XXX
7099999.	Total Bonds			0	0	XXX
7399999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
8099999.	Total - Preferred and Common Stocks			0	0	XXX
	Short term investment from reverse repo program			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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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	04/20/2035
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-CII-5	TXBL MUNI FUNDING TRUST VARIOUS NURSING H		1.D FE	1,500,000	1,500,000	11/01/2024
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOUS 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
57629W-OR-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
69430B-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. Subtotal - 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 INITIATV CP		1.A	1,599,904	1,597,810	04/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	1,896,782	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
	BATINT 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	Fair Value \$ 7,517,162	Book/Adjusted Carrying Value \$ 7,498,227
2. Average balance for the year	Fair Value \$ 74,714,649	Book/Adjusted Carrying Value \$ 74,750,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY					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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	BATINT CP .....		.03/08/2021	0.250 .....	.04/26/2021 .....	.801,727	134	0
.....	BAYLOR SCOTT & WHITE HLD CP .....		.03/23/2021	0.120 .....	.06/01/2021	3,499,183	105	0
.....	DOMINION RESOURCES CP .....		.03/03/2021	0.250 .....	.06/01/2021	1,698,938	342	0
.....	ENBRIDGE CP .....		.03/17/2021	0.220 .....	.04/15/2021	4,949,117	492	0
.....	FIDELITY NATL INFO SERV CP .....		.03/17/2021	0.200 .....	.04/07/2021	2,099,755	175	0
.....	GLENORE CP .....		.03/08/2021	0.270 .....	.04/07/2021	3,499,213	630	0
.....	KOCH INDUSTRIES INC CP .....		.02/04/2021	0.090 .....	.04/29/2021	3,899,181	546	0
.....	MOTIVA ENTERPRISES LLC CP .....		.03/26/2021	0.230 .....	.04/21/2021	3,499,419	134	0
.....	SINOPEC CENTURY AMERICA CP .....		.03/29/2021	0.250 .....	.04/19/2021	3,999,084	371	0
.....	SINOPEC CENTURY AMERICA CP .....		.02/22/2021	0.330 .....	.04/26/2021	299,827	105	0
.....	VII CREDIT INC CP .....		.03/22/2021	0.180 .....	.04/19/2021	249,965	13	0
.....	DANSKE BANK A/S CP .....		.02/04/2021	0.200 .....	.04/12/2021	1,799,330	560	0
.....	DANSKE BANK A/S CP .....		.03/23/2021	0.160 .....	.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	0.000		125,000	0	105
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	105
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....		.01/01/2021	0.000		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