



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

NAIC Group Code08360836NAIC Company Code65242Employer's ID Number35-0457540
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized12/26/1905Commenced Business12/26/1905

Statutory Home Office301 East 4th StreetCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 BroadwayCincinnati, OH, US 45202513-362-4900
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 BroadwayCincinnati, OH, US 45202
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202513-362-4900
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.Lafayettelife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn Barrett
President & CEOJohn Henry Bultema III

Secretary and CounselDonald Joseph Wuebbling

OTHER

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

DIRECTORS OR TRUSTEES

John Finn Barrett
Jonathan David Niemeyer

John Henry Bultema III
Donald Joseph Wuebbling #

Jill Tripp McGruder

State ofOhioSS:
County ofHamilton

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 this22nd day ofJuly, 2021

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

Yes [X] No []

STATEMENT AS OF JUNE 30, 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	3,934,950,761		3,934,950,761	3,804,038,423
2. Stocks:				
2.1 Preferred stocks	29,676,833		29,676,833	29,676,833
2.2 Common stocks	146,556,077	650,325	145,905,752	122,827,299
3. Mortgage loans on real estate:				
3.1 First liens	615,239,396		615,239,396	612,405,603
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(6,711,547)), cash equivalents (\$77,044,197) and short-term investments (\$21,587,431)	91,920,081		91,920,081	48,802,087
6. Contract loans (including \$ premium notes)	667,354,573		667,354,573	656,046,366
7. Derivatives	98,114,311		98,114,311	114,170,913
8. Other invested assets	415,932,552	7,175,283	408,757,269	414,480,032
9. Receivables for securities	1,980,428		1,980,428	566,403
10. Securities lending reinvested collateral assets	48,115,326		48,115,326	16,110,852
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,049,840,338	7,825,608	6,042,014,730	5,819,124,811
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	53,356,860		53,356,860	51,814,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,107,898		8,107,898	7,940,124
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	44,379,843		44,379,843	43,171,255
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,722,949		6,722,949	4,390,466
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	107,101		107,101	26,925
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	11,105,886		11,105,886	0
18.2 Net deferred tax asset	58,331,283	21,195,225	37,136,058	35,982,991
19. Guaranty funds receivable or on deposit	1,595,225		1,595,225	1,647,651
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	8,485,076	8,485,076	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,242,032,459	37,505,909	6,204,526,550	5,964,098,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,242,032,459	37,505,909	6,204,526,550	5,964,098,564
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$4,816,587,660 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,816,587,660	4,685,419,722
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	245,170	263,016
3. Liability for deposit-type contracts (including \$ Modco Reserve)	465,218,702	429,659,579
4. Contract claims:		
4.1 Life	12,363,376	21,042,989
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$907,013 and coupons \$ due and unpaid	907,013	1,265,036
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	77,045,744	74,775,894
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,412,881	1,334,727
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$4,009,843 ceded	4,009,843	3,636,807
9.4 Interest Maintenance Reserve	17,875,328	9,046,336
10. Commissions to agents due or accrued-life and annuity contracts \$543,006 , accident and health \$ and deposit-type contract funds \$	543,006	731,126
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	492,228	560,242
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,325,357	3,253,522
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		3,126,165
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	118,109	166,350
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	7,457,729	8,544,847
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,169,639	1,088,710
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	99,431,683	82,572,724
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,100,675	1,635,809
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	71,990,955	91,859,843
24.09 Payable for securities	29,659,627	885,044
24.10 Payable for securities lending	151,633,560	86,129,514
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	86,333,471	94,047,043
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,848,921,756	5,601,045,045
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,848,921,756	5,601,045,045
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	143,032,126	150,480,851
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	353,104,794	360,553,519
38. Totals of Lines 29, 30 and 37	355,604,794	363,053,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,204,526,550	5,964,098,564
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	72,937,953	79,451,930
2502. Payable for collateral on Derivatives	12,260,000	13,450,000
2503. Outstanding disbursement - death	865,820	759,865
2598. Summary of remaining write-ins for Line 25 from overflow page	269,698	385,248
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	86,333,471	94,047,043
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	304,453,833	274,136,916	589,208,110
2. Considerations for supplementary contracts with life contingencies	3,735,079	67,108	1,923,247
3. Net investment income	118,218,380	109,332,137	230,524,751
4. Amortization of Interest Maintenance Reserve (IMR)	1,715,144	316,489	569,250
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	18,372	21,285	38,236
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	697,807	671,296	1,048,159
9. Totals (Lines 1 to 8.3)	428,838,615	384,545,231	823,311,753
10. Death benefits	19,756,127	16,677,153	39,049,487
11. Matured endowments (excluding guaranteed annual pure endowments)	56,074	31,506	85,090
12. Annuity benefits	19,181,233	22,331,212	41,073,781
13. Disability benefits and benefits under accident and health contracts	639,426	784,649	1,454,914
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	164,146,161	169,391,567	316,733,758
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	2,776,311	5,767,242	8,369,206
18. Payments on supplementary contracts with life contingencies	1,458,123	1,299,418	2,339,476
19. Increase in aggregate reserves for life and accident and health contracts	131,150,091	70,172,262	207,506,292
20. Totals (Lines 10 to 19)	339,163,546	286,455,009	616,612,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	37,268,276	31,252,244	70,424,277
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	22,029,083	21,358,118	41,877,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,679,446	4,191,578	9,187,922
25. Increase in loading on deferred and uncollected premiums	(123,356)	2,222,113	3,535,181
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	1,140,112	1,381,223	2,354,661
28. Totals (Lines 20 to 27)	405,157,107	346,860,285	743,991,487
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	23,681,508	37,684,946	79,320,266
30. Dividends to policyholders and refunds to members	37,294,706	34,686,696	73,281,774
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(13,613,198)	2,998,250	6,038,492
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(10,667,469)	(6,487,840)	(10,026,878)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,945,729)	9,486,090	16,065,370
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$2,047,208 (excluding taxes of \$2,802,872 transferred to the IMR)	994,161	(5,301,023)	(13,304,619)
35. Net income (Line 33 plus Line 34)	(1,951,568)	4,185,067	2,760,751
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	363,053,519	358,863,487	358,863,487
37. Net income (Line 35)	(1,951,568)	4,185,067	2,760,751
38. Change in net unrealized capital gains (losses) less capital gains tax of \$3,816,327	14,137,964	(34,545,528)	(11,911,067)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	5,922,082	3,684,841	10,244,408
41. Change in nonadmitted assets	(8,698,244)	(12,065,599)	(6,521,037)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(16,858,959)	24,904,340	9,616,977
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
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)	(7,448,725)	(13,836,879)	4,190,032
55. Capital and surplus, as of statement date (Lines 36 + 54)	355,604,794	345,026,608	363,053,519
DETAILS OF WRITE-INS			
08.301. Pension administration fees	691,643	665,434	1,035,680
08.302. Miscellaneous income	6,164	5,862	12,479
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	697,807	671,296	1,048,159
2701. Benefits for employees and agents not included elsewhere	1,018,959	833,603	1,667,231
2702. Securities lending interest expense	121,153	547,620	687,430
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,140,112	1,381,223	2,354,661
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

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

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	266,803,153	229,396,148	501,718,132
3. Ordinary individual annuities	44,613,694	50,721,837	101,312,736
4. Credit life (group and individual)			0
5. Group life insurance	15,496	15,275	34,275
6. Group annuities	13,179,478	9,501,984	25,271,071
7. A & H - group	86,034	90,656	179,419
8. A & H - credit (group and individual)			0
9. A & H - other	38,529	45,101	88,548
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	324,736,384	289,771,001	628,604,181
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	324,736,384	289,771,001	628,604,181
14. Deposit-type contracts	962,659,335	1,303,022,082	2,500,475,482
15. Total (Lines 13 and 14)	1,287,395,719	1,592,793,083	3,129,079,663
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

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

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

No Change.

C. Accounting Policy

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2021.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

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

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2021, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended June 30, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1	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 June 30, 2021:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months1,506,303

2. 12 Months or Longer169,188

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

1. Less than 12 Months139,766,362

2. 12 Months or Longer68,497,037
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or replpledged is \$151.6 million.

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit Property Investments. No Change.
- L. Restricted Assets. No Change.
- M. Working Capital Finance Investments. None.

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

N. Offsetting and Netting of Assets and Liabilities

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

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

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(71,990,949)	—	(71,990,949)

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

- O. 5* Securities. No Change.
- P. Short Sales. None.
- Q. Prepayment Penalty and Acceleration Fees. None.
- R Reporting Entity's Share of Cash Pool by Asset type. None.
6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.
7. Investment Income. No Change.
8. Derivative Instruments. No Change.
9. Income Taxes. No Change.
10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.
11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$440.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate	Totals		
	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	5,964,099	5,964,099	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,204,530	16,204,530	—
(d) Excess Stock	2,130,471	2,130,471	—
(e) Aggregate Total (a+b+c+d)	24,299,100	24,299,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	440,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—		—
(c) Activity Stock	11,899,211	11,899,211	—
(d) Excess Stock	—		—
(e) Aggregate Total (a+b+c+d)	21,175,200	21,175,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	485,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	5,964,099	5,964,099	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	614,758,809	565,026,984	369,094,918
2. Current Year General Account Total Collateral Pledged	614,758,809	565,026,984	369,094,918
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	660,191,571	616,218,029	342,585,053

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

b. Maximum Amount Pledged During Reporting Period

	1	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	369,094,918	369,094,918	—	366,436,518
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	369,094,918	369,094,918	—	366,436,518
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	342,585,053	342,585,053	—	339,185,765
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	342,585,053	342,585,053	—	339,185,765

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

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	433,084,443	433,084,443	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	433,084,443	433,084,443	—
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)			

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	795,372	—	—	795,372
Bonds: Exchange traded funds	9,485,965	—	—	—	9,485,965
Bonds: Affiliates	—	15,029,191	—	—	15,029,191
Common stock: Unaffiliated	112,016,575	—	—	9,587,277	121,603,852
Derivative assets: Options, purchased	—	—	97,781,745	—	97,781,745
Derivative assets: Stock warrants	—	332,566	—	—	332,566
Total assets at fair value	121,502,540	16,157,129	97,781,745	9,587,277	245,028,691

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(71,990,955)	—	(71,990,955)
Total liabilities at fair value	—	—	(71,990,955)	—	(71,990,955)

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

Quarter Ended at 06/30/2021

Description	Beginning Balance at 04/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2021
a. Assets										
Derivative assets: Options, purchased	111,321,961	—	—	(6,097,334)	(8,668,188)	9,004,673	—	—	(7,779,367)	97,781,745
Total Assets	111,321,961	—	—	(6,097,334)	(8,668,188)	9,004,673	—	—	(7,779,367)	97,781,745

Description	Beginning Balance at 04/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2021
b. Liabilities										
Derivative liabilities: Options, written	(85,694,230)	—	—	10,805,928	8,782,260	—	(5,918,732)	—	33,819	(71,990,955)
Total liabilities	(85,694,230)	—	—	10,805,928	8,782,260	—	(5,918,732)	—	33,819	(71,990,955)

Quarter Ended at 03/31/2021

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

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

- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Included in Level 2 are NAIC 6 rated industrial and miscellaneous bonds. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

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

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

B. Not applicable.

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

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

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

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

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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	—

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

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		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-acrued 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 JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [] No [X]

3.5

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]

4.2

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

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

5.

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

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

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/30/2019

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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:

\$191,629,868
13.

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

\$
- 14.1

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

Yes [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	\$15,029,191
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$599,974	\$650,325
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$94,483,813	\$95,307,968
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$109,551,635	\$110,987,484
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [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.

\$151,608,084

16.2

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

\$151,588,537

16.3

Total payable for securities lending reported on the liability page.

\$151,633,560

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

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [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 []

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

\$

605,618,973

1.14

Total Mortgages in Good Standing

\$

605,618,973

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

9,620,422

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

615,239,395

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

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

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 JUNE 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,488,029	122,968	0		1,610,997	0
2.	Alaska	AK	L	220,419	0	0		220,419	0
3.	Arizona	AZ	L	5,420,293	291,704	195		5,712,192	0
4.	Arkansas	AR	L	1,592,020	1,346,758	0		2,938,778	0
5.	California	CA	L	20,529,439	9,156,557	5,256		29,691,252	0
6.	Colorado	CO	L	11,514,719	1,309,972	119		12,824,810	270,000
7.	Connecticut	CT	L	4,532,099	1,082,765	1,060		5,615,924	103,540
8.	Delaware	DE	L	446,457	9,455	0		455,912	0
9.	District of Columbia	DC	L	579,880	426,181	0		1,006,061	0
10.	Florida	FL	L	12,828,367	5,328,553	4,685		18,161,605	0
11.	Georgia	GA	L	5,905,988	1,657,670	696		7,564,354	0
12.	Hawaii	HI	L	4,827,520	574,629	877		5,403,026	0
13.	Idaho	ID	L	1,924,289	280,395	0		2,204,684	0
14.	Illinois	IL	L	7,257,216	682,617	5,422		7,945,255	0
15.	Indiana	IN	L	4,919,987	415,792	9,316		5,345,095	1,426,000
16.	Iowa	IA	L	1,237,589	45,576	8,252		1,291,417	0
17.	Kansas	KS	L	3,643,419	329,654	693		3,973,766	0
18.	Kentucky	KY	L	1,342,540	1,069,605	694		2,412,839	0
19.	Louisiana	LA	L	1,372,952	1,304,015	1,755		2,678,722	667,401
20.	Maine	ME	L	530,963	6,898	149		538,010	0
21.	Maryland	MD	L	7,032,542	4,654,860	0		11,687,402	0
22.	Massachusetts	MA	L	4,001,088	1,322,810	3,004		5,326,902	3,768,000
23.	Michigan	MI	L	5,463,572	282,897	18,493		5,764,962	0
24.	Minnesota	MN	L	3,120,155	816,006	30,707		3,966,868	0
25.	Mississippi	MS	L	484,424	1,023,772	0		1,508,196	0
26.	Missouri	MO	L	13,486,947	643,442	0		14,130,389	0
27.	Montana	MT	L	547,410	80,654	0		628,064	0
28.	Nebraska	NE	L	1,384,830	734,846	1,616		2,121,292	0
29.	Nevada	NV	L	1,440,390	582,592	0		2,022,982	0
30.	New Hampshire	NH	L	1,598,838	2,331,967	1,744		3,932,549	0
31.	New Jersey	NJ	L	5,709,680	2,188,877	2,429		7,900,986	0
32.	New Mexico	NM	L	1,758,730	114,878	0		1,873,608	0
33.	New York	NY	N	577,541	122,359	0		699,900	0
34.	North Carolina	NC	L	6,183,253	551,911	85		6,735,249	0
35.	North Dakota	ND	L	459,531	417,637	0		877,168	0
36.	Ohio	OH	L	10,251,773	628,478	2,903		10,883,154	954,908,100
37.	Oklahoma	OK	L	1,332,567	223,420	0		1,555,987	0
38.	Oregon	OR	L	1,304,236	501,133	0		1,805,369	0
39.	Pennsylvania	PA	L	13,453,859	2,376,424	5,330		15,835,613	0
40.	Rhode Island	RI	L	642,775	238,135	883		881,793	1,750,000
41.	South Carolina	SC	L	2,116,487	500,011	0		2,616,498	0
42.	South Dakota	SD	L	415,126	155,026	0		570,152	0
43.	Tennessee	TN	L	3,228,078	765,147	651		3,993,876	0
44.	Texas	TX	L	21,922,322	4,358,772	589		26,281,683	(233,706)
45.	Utah	UT	L	3,752,194	1,088,212	0		4,840,406	0
46.	Vermont	VT	L	1,046,523	483,221	0		1,529,744	0
47.	Virginia	VA	L	8,898,218	1,892,152	10,664		10,801,034	0
48.	Washington	WA	L	6,274,678	2,044,135	0		8,318,813	0
49.	West Virginia	WV	L	1,068,836	144,553	944		1,214,333	0
50.	Wisconsin	WI	L	3,074,695	807,653	5,127		3,887,475	0
51.	Wyoming	WY	L	292,050	268,612	0		560,662	0
52.	American Samoa	AS	N	1,008	0	0		1,008	0
53.	Guam	GU	N	49,150	0	0		49,150	0
54.	Puerto Rico	PR	N	50,692	0	0		50,692	0
55.	U.S. Virgin Islands	VI	N	6,443	0	0		6,443	0
56.	Northern Mariana Islands	MP	N	9,147	0	0		9,147	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	235,084	1,450	225	0	236,759	0
59.	Subtotal	XXX		224,789,057	57,787,806	124,563	0	282,701,426	962,659,335
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		41,151,025	5,366	0		41,156,391	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		878,567	0	0		878,567	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		266,818,649	57,793,172	124,563	0	324,736,384	962,659,335
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	0
97.	Totals (All Business)	XXX		266,818,649	57,793,172	124,563	0	324,736,384	962,659,335
98.	Less Reinsurance Ceded	XXX		18,984,573	204,550	124,562		19,313,685	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		247,834,076	57,588,622	1	0	305,422,699	962,659,335
DETAILS OF WRITE-INS									
58001.	ZZZ - Other Alien	XXX		235,084	1,450	225		236,759	
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		235,084	1,450	225	0	236,759	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	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	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	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	82-1650525				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	81-2810787				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	OH	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	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	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				Fiat Apts. Investor Holdings, LLC	IN	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	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	43.140	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	4.330	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	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.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	31.420	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	5.970	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	5.970	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	1.590	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	40.370	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	25.900	Western & Southern Mutual Holding Co	.N	
.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	

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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 Per-centage	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	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FWPEO 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	FWPEO 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	FWPEO 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	FWPEO 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	FWPEO 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				Hearthview 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				Jonax 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				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	.DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	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	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	.RE	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	.IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	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	

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

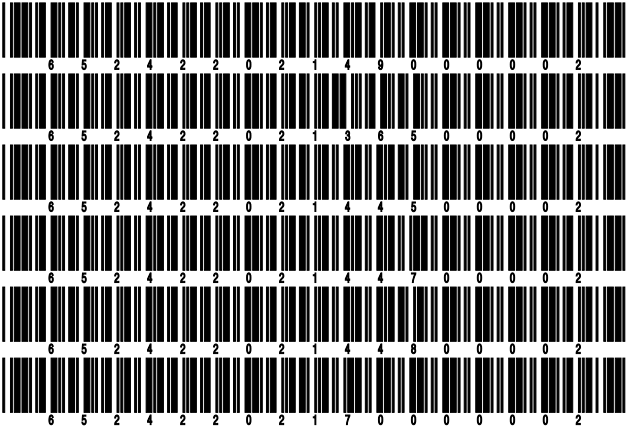
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	269,698	385,248
2597. Summary of remaining write-ins for Line 25 from overflow page	269,698	385,248

SCHEDULE A - VERIFICATION

Real Estate

	1	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	21,750,000	83,010,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	18,916,208	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)	615,239,382	612,405,590
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	615,239,382	612,405,590
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	615,239,382	612,405,590

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

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

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,832,344,531	175,217,751	154,243,284	25,123,918	1,832,344,531	1,878,442,916		1,872,131,159
2. NAIC 2 (a)	1,684,679,387	407,698,928	354,424,222	(35,372,930)	1,684,679,387	1,702,581,163		1,589,087,512
3. NAIC 3 (a)	234,296,136	25,017,070	19,988,097	10,988,182	234,296,136	250,313,291		198,151,262
4. NAIC 4 (a)	122,892,003	1,057,062	4,955,003	(60,917)	122,892,003	118,933,145		114,049,947
5. NAIC 5 (a)	37,752,776	332,100	5,186,323	(372,421)	37,752,776	32,526,132		49,455,500
6. NAIC 6 (a)	18,352,181	0	57,489	(2,300,303)	18,352,181	15,994,389		17,650,490
7. Total Bonds	3,930,317,014	609,322,911	538,854,418	(1,994,471)	3,930,317,014	3,998,791,036	0	3,840,525,870
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		
9. NAIC 2	19,676,833	0	0	0	19,676,833	19,676,833		29,676,833
10. NAIC 3	10,000,000	0	0	0	10,000,000	10,000,000		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	29,676,833	0	0	0	29,676,833	29,676,833	0	29,676,833
15. Total Bonds and Preferred Stock	3,959,993,847	609,322,911	538,854,418	(1,994,471)	3,959,993,847	4,028,467,869	0	3,870,202,703

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

NAIC 1 \$63,840,273 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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	21,587,431	xxx	21,587,431	3,400	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	24,035,759	47,620,873
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	3,153
6. Deduct consideration received on disposals	8,840,153	44,408,734
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,587,431	6,391,825
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,587,431	6,391,825

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	22,311,144
2.	Cost Paid/(Consideration Received) on additions	6,295,104
3.	Unrealized Valuation increase/(decrease)	3,758,103
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	6,181,887
6.	Considerations received/(paid) on terminations	12,422,812
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	26,123,426
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	26,123,426

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF JUNE 30, 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.....	26,123,356
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	26,123,356
4.	Part D, Section 1, Column 6	98,114,311
5.	Part D, Section 1, Column 7	(71,990,955)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	26,123,356
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	26,123,356
10.	Part D, Section 1, Column 9	98,114,311
11.	Part D, Section 1, Column 10	(71,990,955)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	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	997,304,023	3,011,664,930
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	223	2,206
6. Deduct consideration received on disposals	965,229,011	3,051,328,575
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	77,044,197	44,968,962
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	77,044,197	44,968,962

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

SCHEDULE B - PART 2

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

[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-0909	Leesburg	FL		12/10/2009	04/02/2021	607,810	0	0	0	0	0	0	577,996	577,996	0	0	0
LL-0910	Minneola	FL		12/10/2009	04/02/2021	572,057	0	0	0	0	0	0	543,997	543,997	0	0	0
LL-1007	Waxahachie	TX		02/14/2011	04/15/2021	3,948,140	0	0	0	0	0	0	3,913,211	3,913,211	0	0	0
LL-1101	Miamisburg	OH		04/05/2011	04/01/2021	1,599,915	0	0	0	0	0	0	1,536,583	1,536,583	0	0	0
0199999. Mortgages closed by repayment						6,727,922	0	0	0	0	0	0	6,571,787	6,571,787	0	0	0
LL-0206	Grandville	MI		11/26/2002		203,549	0	0	0	0	0	0	22,292	22,292	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		337,665	0	0	0	0	0	0	70,056	70,056	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,474,684	0	0	0	0	0	0	78,633	78,633	0	0	0
LL-0503	West Chester	OH		04/12/2005		408,678	0	0	0	0	0	0	20,788	20,788	0	0	0
LL-0509	Round Rock	TX		11/09/2005		521,449	0	0	0	0	0	0	23,079	23,079	0	0	0
LL-0515	St. Paul	MN		07/17/2006		151,833	0	0	0	0	0	0	57,077	57,077	0	0	0
LL-0517	Nashville	TN		06/26/2006		372,354	0	0	0	0	0	0	11,661	11,661	0	0	0
LL-0608	Sun City	FL		09/22/2006		411,683	0	0	0	0	0	0	12,266	12,266	0	0	0
LL-0618	Golden	CO		02/14/2007		1,343,627	0	0	0	0	0	0	21,028	21,028	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,820,259	0	0	0	0	0	0	27,421	27,421	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,411,848	0	0	0	0	0	0	32,084	32,084	0	0	0
LL-0710	Concord	NC		03/12/2008		745,735	0	0	0	0	0	0	75,819	75,819	0	0	0
LL-0715	Colfax	NC		06/19/2008		902,793	0	0	0	0	0	0	82,481	82,481	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		324,270	0	0	0	0	0	0	65,755	65,755	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		560,392	0	0	0	0	0	0	13,444	13,444	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,124,452	0	0	0	0	0	0	29,627	29,627	0	0	0
LL-0807	Springfield	IL		11/25/2008		2,860,013	0	0	0	0	0	0	35,406	35,406	0	0	0
LL-0812	Gastonia	NC		11/17/2008		279,072	0	0	0	0	0	0	6,805	6,805	0	0	0

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

SCHEDULE B - PART 3

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

1	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-0902	Beckley	WV		03/08/2010		686,992	0	0	0	0	0	0	0	10,102	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		2,670,146	0	0	0	0	0	0	0	38,249	0	0	0
LL-0905	Memphis	TN		07/29/2009		695,113	0	0	0	0	0	0	0	42,529	0	0	0
LL-0907	Orlando	FL		09/03/2009		328,639	0	0	0	0	0	0	0	13,517	0	0	0
LL-0908	Houston	TX		10/01/2009		2,128,775	0	0	0	0	0	0	0	45,482	0	0	0
LL-0909	Leesburg	FL		12/10/2009		607,810	0	0	0	0	0	0	0	7,521	0	0	0
LL-0910	Minneola	FL		12/10/2009		572,057	0	0	0	0	0	0	0	7,079	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,040,486	0	0	0	0	0	0	0	43,691	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,563,602	0	0	0	0	0	0	0	16,457	0	0	0
LL-1002	Ashland	KY		06/30/2010		685,560	0	0	0	0	0	0	0	32,821	0	0	0
LL-1003	Independence	MO		08/12/2010		2,134,907	0	0	0	0	0	0	0	98,832	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		960,748	0	0	0	0	0	0	0	41,861	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		3,948,140	0	0	0	0	0	0	0	8,794	0	0	0
LL-1206	Orlando	FL		09/27/2012		6,912,521	0	0	0	0	0	0	0	107,185	0	0	0
LL-1301	Sandy	UT		05/30/2013		15,784,918	0	0	0	0	0	0	0	113,511	0	0	0
LL-1402	Union City	CA		08/25/2014		37,369,457	0	0	0	0	0	0	0	464,514	0	0	0
LL-1501	Seaside	CA		05/01/2015		10,941,405	0	0	0	0	0	0	0	18,306	0	0	0
LL-1502	Bolingbrook	IL		06/30/2015		17,091,612	0	0	0	0	0	0	0	114,490	0	0	0
LL-1503	Myrtle Beach	SC		07/27/2015		9,723,287	0	0	0	0	0	0	0	51,782	0	0	0
LL-1504	Round Rock	TX		08/07/2015		10,187,997	0	0	0	0	0	0	0	220,863	0	0	0
LL-1505	American Canyon	CA		09/10/2015		19,165,192	0	0	0	0	0	0	0	153,929	0	0	0
LL-1506	Columbus	OH		09/23/2015		11,865,750	0	0	0	0	0	0	0	144,674	0	0	0
LL-1601	Watsonville	CA		01/04/2016		23,540,182	0	0	0	0	0	0	0	503,561	0	0	0
LL-1602	Clarksville	TN		07/01/2016		18,025,448	0	0	0	0	0	0	0	93,708	0	0	0
LL-1603	Largo	FL		09/01/2016		34,848,209	0	0	0	0	0	0	0	154,852	0	0	0
LL-1604	Lafayette	IN		12/22/2016		13,282,636	0	0	0	0	0	0	0	66,420	0	0	0
LL-1701	West Chester	OH		01/30/2017		8,290,968	0	0	0	0	0	0	0	87,583	0	0	0
LL-1702	Kissimmee	FL		03/02/2017		31,091,027	0	0	0	0	0	0	0	195,062	0	0	0
LL-1703	Columbus	OH		06/13/2017		39,858,128	0	0	0	0	0	0	0	167,032	0	0	0
LL-1704	Bolingbrook	IL		07/20/2017		9,124,224	0	0	0	0	0	0	0	56,733	0	0	0
LL-1705	Port Wentworth	GA		12/07/2017		32,523,401	0	0	0	0	0	0	0	185,344	0	0	0
LL-1706	Plain City	OH		06/21/2018		15,922,189	0	0	0	0	0	0	0	148,725	0	0	0
LL-1901	Findlay	OH		01/30/2019		23,151,461	0	0	0	0	0	0	0	196,441	0	0	0
LL-2001	Davenport	FL		02/27/2020		34,342,247	0	0	0	0	0	0	0	160,694	0	0	0
LL-2004	Trenton	OH		11/16/2020		11,250,000	0	0	0	0	0	0	0	88,269	0	0	0
LL-2101	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	9,145	0	0	0
LL-2102	Waxahachie	TX		04/15/2021		0	0	0	0	0	0	0	0	1,988	0	0	0
LL-8161	Cotuit	MA		07/10/2001		32,484	0	0	0	0	0	0	0	9,313	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		2,400,331	0	0	0	0	0	0	0	111,794	0	0	0
0299999. Mortgages with partial repayments						472,002,405	0	0	0	0	0	0	0	4,718,575	0	0	0
0599999 - Totals						478,730,327	0	0	0	0	0	0	6,571,787	11,290,362	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016		0	6,893	0	634,274	1.560
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	1.F	12/03/2018		0	26,334	0	562,961	9.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	33,227	0	1,197,236	XXX
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018		0	3,471,010	0	0	3.520
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,751,975	0	0	1.160
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019		0	3,750,000	0	25,000,000	0.000
	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP		10/01/2018		0	264,833	0	3,455,851	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	9,237,818	0	28,455,851	XXX
4899999. Total - Unaffiliated								0	9,271,045	0	29,653,087	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
								0				
								0				
								0				
5099999 - Totals								0	9,271,045	0	29,653,087	XXX

SCHEDULE BA - PART 3

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

1	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	04/15/2021	238,169	0	0	0	0	0	0	238,169	238,169	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018		49,954	0	0	0	0	0	0	49,954	49,954	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	288,123	288,123	0	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	04/29/2021	852,953	0	0	0	0	0	0	852,953	852,953	0	0	0	0
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/11/2021	283,305	0	0	0	0	0	0	283,305	283,305	0	0	0	0
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	04/29/2021	609,074	0	0	0	0	0	0	609,074	609,074	0	0	0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	04/29/2021	599,724	0	0	0	0	0	0	599,724	599,724	0	0	0	0
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/29/2021	174,033	0	0	0	0	0	0	174,033	174,033	0	0	0	0
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	06/28/2021	58,984	0	0	0	0	0	0	58,984	58,984	0	0	0	0
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017	04/30/2021	58,085	0	0	0	0	0	0	58,085	58,085	0	0	0	0
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	04/26/2021	32,914	0	0	0	0	0	0	32,914	32,914	0	0	0	0
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	06/07/2016	05/12/2021	3,077,398	0	0	0	0	0	0	3,077,398	3,077,398	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	5,746,471	5,746,471	0	0	0	0
4899999. Total - Unaffiliated								0	0	0	0	0	0	6,034,594	6,034,594	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 Recogn- ized	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								6,034,594	0	0	0	0	0	6,034,594	6,034,594	0	0	0	0

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

SCHEDULE 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		..06/01/2021	Interest Capitalization		695	695	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		..06/01/2021	Interest Capitalization		55,165	55,165	0	1.A
38378N-LV-3	GNR 2013-191 Z 4.056% 11/16/53		..06/01/2021	Interest Capitalization		41,792	41,792	0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.990% 01/16/54		..06/01/2021	Interest Capitalization		37,163	37,163	0	1.A
912810-S0-2	U S TREASURY 1.125% 08/15/40		..06/30/2021	BANK of AMERICA SEC		861,098	1,000,000	4,227	1.A
91282C-CD-1	US TREASURY N/B 0.125% 05/31/23		..06/30/2021	Various		6,086,841	8,100,000	537	1.A FE
91282C-CF-6	US TREASURY N/B 0.750% 05/31/26		..06/21/2021	GOLDMAN SACHS		7,947,058	8,000,000	3,504	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						15,029,812	15,234,815	8,268	XXX
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D.	..04/21/2021	MORGAN STANLEY FIXED INC		573,000	600,000	8,375	4.B FE
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	..05/03/2021	JEFFERIES & CO		483,375	500,000	587	2.C FE
1099999. Subtotal - Bonds - All Other Governments						1,056,375	1,100,000	8,962	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		..06/01/2021	Interest Capitalization		34,217	34,217	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		..06/01/2021	Interest Capitalization		56,531	56,531	0	1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		..06/01/2021	Interest Capitalization		58,856	58,856	0	1.A
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		..04/12/2021	BREAN CAPITAL LLC		514,777	0	4,191	1.A FE
3137FI-ZS-9	FHMS K110 X1 1.815% 04/25/30		..06/30/2021	BARCLAYS		237,317	0	476	1.A FE
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		..06/01/2021	Interest Capitalization		11,953	11,953	0	1.A
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/15/26		..04/21/2021	BARCLAYS		1,000,000	1,000,000	0	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		..04/21/2021	BARCLAYS		1,000,000	1,000,000	0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,913,651	2,161,557	4,667	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		..05/05/2021	BANK of AMERICA SEC		800,000	800,000	0	2.C FE
00914A-AN-2	AIR LEASE CORP 0.469% 12/15/22		..05/27/2021	WELLS FARGO		6,000,000	6,000,000	0	2.B FE
05493H-AA-3	BBOMS 2021-AGW A 1.332% 06/15/36		..06/18/2021	BARCLAYS		22,500,000	22,500,000	0	1.A FE
054970-AL-2	BFLD 2019-DPLO D 1.913% 10/15/34		..04/20/2021	J P MORGAN SEC		447,597	449,000	146	1.D FM
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 3.582% 06/15/38		..06/08/2021	BARCLAYS		1,000,000	1,000,000	0	1.G FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		..04/29/2021	BANK of AMERICA SEC		360,000	360,000	0	4.B FE
17324D-BA-1	CGOMT 2015-P1 XA 0.859% 09/15/48		..04/21/2021	WELLS FARGO		925,663	0	17,339	1.A FE
17326D-AM-4	Citigroup Commer2017PB tgage SERICL 3.000% 09/15/50		..05/26/2021	BREAN CAPITAL LLC		911,875	1,000,000	2,250	4.B FM
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		..06/15/2021	Various		332,100	328,000	5,949	5.A FE
205887-CD-2	CONAGRA FOODS INC 5.300% 11/01/38		..04/12/2021	CREDIT SUISSE FIRST BOSTON		9,888,210	7,915,000	189,938	2.C FE
209111-GB-3	CONSOLIDATED EDISON OF NY 3.600% 06/15/61		..06/03/2021	BARCLAYS		4,979,950	5,000,000	0	1.G FE
210371-AF-7	CONSTELLATION ENERGY GRP 7.600% 04/01/32		..05/07/2021	STIFEL NICHOLAS		7,160,300	5,000,000	42,222	2.B FE
34417M-AB-3	FOCUS 2017-1A A21I 5.093% 04/30/47		..05/10/2021	Various		697,620	672,000	1,093	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		..05/07/2021	J P MORGAN SEC		306,465	304,893	359	2.B FE
38141G-YC-2	GOLDMAN SACHS GROUP INC 3.210% 04/22/42		..04/15/2021	GOLDMAN SACHS		5,000,000	5,000,000	0	1.F FE
47760Q-AB-9	JIMMY 2017-1A A21I 4.846% 07/30/47		..05/21/2021	BARCLAYS		1,033,153	965,000	3,247	2.B FE
536797-AG-8	LITHIA MOTORS INC-CL A 3.875% 06/01/29		..05/19/2021	J P MORGAN SEC HI-YIELD		330,000	330,000	0	3.B FE
55354G-AH-3	MSCI INC 4.000% 11/15/29		..06/16/2021	Various		330,881	316,000	1,050	3.A FE
55354G-AK-6	MSCI INC 3.625% 09/01/30		..06/07/2021	Various		127,890	126,000	1,239	3.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		..05/24/2021	MORGAN STANLEY HI-YLD		588,360	564,000	2,445	3.A FE
59980X-AJ-6	MCMLT 2018-3 M3 3.250% 08/25/58		..06/08/2021	ROBERT W. BAIRD		7,772,761	7,429,162	6,036	3.B FM
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		..04/06/2021	J P MORGAN SEC		327,255	244,000	5,949	2.C FE
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		..04/21/2021	BARCLAYS		513,368	460,000	7,438	3.A FE
665501-AM-4	NORTHERN NAT GAS 3.400% 10/16/51		..04/07/2021	MIZUHO SECURITIES USA INC		9,911,600	10,000,000	0	1.F FE
707567-AE-3	PENNI MUTUAL LIFE INS CO 3.800% 04/29/61		..04/22/2021	J P MORGAN SEC		5,000,000	5,000,000	0	1.F FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		..06/17/2021	Various		316,062	321,000	1,780	4.A FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		..06/09/2021	CITIGROUP GLOBAL MKTS		1,300,000	1,300,000	0	1.G FE
84859D-AA-5	SPIRE MISSOURI INC 3.300% 06/01/51		..05/13/2021	J P MORGAN SEC		9,971,500	10,000,000	0	1.F FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		..05/18/2021	Tax Free Exchange		2,009,482	1,775,000	0	2.C FE
87264A-BX-2	T-MOBILE USA INC 2.250% 11/15/31		..05/18/2021	Tax Free Exchange		4,999,537	5,000,000	0	2.C FE
87264A-BY-0	T-MOBILE USA INC 3.600% 11/15/60		..05/18/2021	Tax Free Exchange		4,648,701	5,000,000	0	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		..04/28/2021	PRIVATE PLACEMENT		500,338	500,338	0	1.E PL
89177M-AE-9	TPMT 2019-MH B1 3.750% 11/25/58		..04/28/2021	BMO CAPITAL MARKETS CORP		864,277	845,000	2,553	3.B FE
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		..04/27/2021	Tax Free Exchange		414,784	406,000	0	2.A FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375% 05/01/29		..05/06/2021	Various		8,921,991	8,905,000	0	3.B FE
95002X-BH-7	WFOU 2020-C57 XA 2.231% 08/15/53		..06/30/2021	BARCLAYS		5,365,078	0	2,221	1.A FE

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

SCHEDULE D - PART 3

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

1	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
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		.05/26/2021	BANK of AMERICA SEC		10,362,500	10,000,000	157,361	3.B FE
01626P-AP-1	ALIMENTATION COUCHE-TARD 3.439% 05/13/41	A.	.05/10/2021	RBC/DAIN		15,000,000	15,000,000		2.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.05/21/2021	JEFFERIES & CO		284,900	280,000	1,470	3.B FE
00037L-AG-5	ABBSL 2021-2A C 2.290% 04/15/34	D.	.04/01/2021	J P MORGAN SEC		500,000	500,000		1.F FE
00037L-AJ-9	ABBSL 2021-2A D 3.540% 04/15/34	D.	.04/01/2021	J P MORGAN SEC		500,000	500,000		2.C FE
05875J-AN-9	BALLY 2019-1A BR 2.090% 07/15/32	D.	.06/09/2021	CITIGROUP GLOBAL MKTS		750,000	750,000		1.F Z
066716-AB-7	BNQ CEN TUNISIA INT BOND SOVEREIGN 8.250% 09/19/27	D.	.05/20/2021	BANK of AMERICA SEC		168,000	175,000	2,607	4.C FE
07134Q-AG-1	Battalion CLO LT202018A 2020-18A C 3.040% 10/15/32	D.	.05/26/2021	ROBERT W. BAIRD		1,006,100	1,000,000	3,624	1.F FE
12565W-AC-5	CK HUTCHISON INTNTL 21 3.125% 04/15/41	D.	.04/12/2021	CITIGROUP GLOBAL MKTS		4,917,300	5,000,000		1.F FE
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D.	.04/20/2021	MORGAN STANLEY FIXED INC		766,535	770,000	8,288	3.C FE
232806-B*-9	INFINEON TECH PP 3.270% 06/16/33	C.	.06/03/2021	PRIVATE PLACEMENT		9,000,000	9,000,000		2.C FE
28003B-AL-5	ELMW5 2020-2A AR 1.334% 10/20/34	D.	.06/17/2021	RBC/DAIN		20,000,000	20,000,000		1.A Z
69290L-AG-2	PPF 2021-7 C 1.732% 04/14/38	D.	.04/20/2021	GOLDMAN SACHS		1,120,781	1,125,000	276	1.G FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	.05/06/2021	Various		566,368	567,000		3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,499,282	180,482,393	460,931	XXX
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		.04/05/2021	Tax Free Exchange		1,000,000	1,000,000	27,708	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						1,000,000	1,000,000	27,708	XXX
8399997. Total - Bonds - Part 3						211,499,120	199,978,765	510,536	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						211,499,120	199,978,765	510,536	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC		.06/28/2021	INSTINET	1,394,000	273,892		0	
165167-73-5	CHESAPEAKE ENERGY COMMON		.04/01/2021	Taxable Exchange	1,525,000	65,270		0	
35137L-10-5	FOX CORP		.05/28/2021	INSTINET	7,547,000	282,605		0	
68389X-10-5	ORACLE CORP		.04/30/2021	INSTINET	3,564,000	269,952		0	
704326-10-7	PAYCHEX INC		.06/28/2021	INSTINET	4,372,000	446,519		0	
87612E-10-6	TARGET CORP		.04/30/2021	INSTINET	744,000	154,675		0	
88579Y-10-1	3M CO		.05/28/2021	INSTINET	2,244,000	457,415		0	
918204-10-8	VF CORP		.05/28/2021	INSTINET	5,299,000	439,050		0	
963320-10-6	WHIRLPOOL CORP		.04/30/2021	INSTINET	651,000	153,968		0	
64289T-11-1	HARBOUR ENERGY PLC COMMON	B.	.06/25/2021	Tax Free Exchange	130,651,000	810,036		0	
64289T-10-3	HARBOUR ENERGY PLC COMMON	B.	.05/07/2021	Taxable Exchange	2,613,030,000	810,039		0	
66610J-20-9	NOBLE HOLDINGS CORP COMMON	C.	.04/01/2021	Taxable Exchange	1,523,700	26,055		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,189,476	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		.04/28/2021	PRIVATE PLACEMENT	749,000	74,900		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						74,900	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,264,376	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,264,376	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,264,376	XXX	0	XXX
9999999 - Totals						215,763,496	XXX	510,536	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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		04/01/2021	Paydown		10,092	10,092	10,303	10,097	.0	(5)	.0	(5)	.0	10,092	.0	.0	.0	114	11/20/2060	1.A
38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		06/01/2021	Paydown		4,741	4,741	5,287	4,868	.0	(127)	.0	(127)	.0	4,741	.0	.0	.0	77	05/16/2051	1.A
38376G-WD-8	GNR 2010-122 IO 0.241% 02/16/44		06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	31	02/16/2044	1.A
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		06/01/2021	Paydown		316,165	316,165	313,794	315,226	.0	939	.0	939	.0	316,165	.0	.0	.0	5,908	04/20/2039	1.A
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2021	Paydown		257,004	257,004	268,047	257,008	.0	(4)	.0	(4)	.0	257,004	.0	.0	.0	4,423	08/20/2026	1.A
38378B-RJ-0	GNR 2012-35 B 4.289% 11/16/43		06/01/2021	Paydown		68,123	68,123	77,538	75,168	.0	(7,045)	.0	(7,045)	.0	68,123	.0	.0	.0	2,001	11/16/2043	1.A
38379U-WF-9	GNR 2016-45 IO 0.893% 02/16/58		06/01/2021	Paydown		.0	.0	17,414	15,673	.0	(15,673)	.0	(15,673)	.0	.0	.0	.0	.0	2,396	02/16/2058	1.A
690353-5A-1	DFC AGENCY DEBENTURES 0.050% 05/15/24		05/15/2021	Redemption 100.0000		100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	56	05/15/2024	1.A
690353-C9-6	DFC 0.020% 01/15/30		04/15/2021	Redemption 100.0000		111,321	111,321	111,321	111,321	.0	.0	.0	.0	.0	111,321	.0	.0	.0	66	01/15/2030	1.A
90376P-AB-7	INT DEV FIN CORP 0.050% 04/20/35		04/20/2021	MORGAN STANLEY FIXED INC		26,460	26,460	26,460	26,460	.0	.0	.0	.0	.0	26,460	.0	.0	.0	16	04/20/2035	1.A
91282C-BL-4	US TREASURY N/B 1.125% 02/15/31		06/10/2021			4,864,238	5,000,000	4,779,122	.0	.0	4,382	.0	4,382	.0	4,783,504	.0	80,734	80,734	18,025	02/15/2031	1.A FE
91282C-BQ-3	US TREASURY N/B 0.500% 02/28/26		06/11/2021	GOLDMAN SACHS		4,956,819	5,000,000	4,918,181	.0	.0	3,365	.0	3,365	.0	4,921,546	.0	35,273	35,273	7,201	02/28/2026	1.A FE
0599999	Subtotal - Bonds - U.S. Governments					10,714,963	10,893,906	10,628,233	915,821	0	(14,168)	0	(14,168)	0	10,598,956	0	116,007	116,007	40,314	XXX	XXX
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 02/16/31	D	04/21/2021	JEFFERIES & CO		583,500	600,000	565,200	.0	.0	115	.0	115	.0	565,315	.0	18,185	18,185	6,560	02/16/2031	4.B FE
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	05/05/2021	BARCLAYS LONDON		185,000	200,000	191,000	.0	.0	(1)	.0	(1)	.0	190,999	.0	(5,999)	(5,999)	3,375	02/16/2061	4.B FE
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D	05/20/2021	Various		639,281	600,000	638,250	.0	.0	(1,804)	.0	(1,804)	.0	636,446	.0	2,835	2,835	6,789	02/20/2024	3.C FE
1099999	Subtotal - Bonds - All Other Governments					1,407,781	1,400,000	1,394,450	0	0	(1,690)	0	(1,690)	0	1,392,760	0	15,021	15,021	16,724	XXX	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH A-1 6.000% 12/01/48		06/01/2021	Redemption 100.0000		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,250	12/01/2048	5.A GI
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH A-2 6.000% 12/01/48		06/01/2021	Various		55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	1,650	12/01/2048	5.A GI
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2021	Redemption 100.0000		80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	2,500	11/15/2021	1.G FE
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		05/15/2021			100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	2,025	11/15/2032	1.G FE
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		06/01/2021	Paydown		.0	.0	2,898	.0	.0	(2,898)	.0	(2,898)	.0	.0	.0	.0	.0	71	06/25/2040	1.A
30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/30/2021	WELLS FARGO		582,910	552,521	581,722	.0	.0	(10,773)	.0	(10,773)	.0	570,950	.0	11,960	11,960	6,795	09/25/2028	1.D
30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/25/2021	Paydown		10,579	10,579	11,138	.0	.0	(559)	.0	(559)	.0	10,579	.0	.0	.0	51	09/25/2028	1.D
3128HX-W7-6	08/15/42		06/01/2021	Paydown		93,747	93,747	97,424	96,231	.0	(2,484)	.0	(2,484)	.0	93,747	.0	.0	.0	1,070	08/15/2042	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		06/01/2021	Paydown		201,642	201,642	212,307	211,944	.0	(10,303)	.0	(10,303)	.0	201,642	.0	.0	.0	3,511	02/01/2046	1.A
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		06/01/2021	Paydown		9,727	9,727	9,061	9,437	.0	290	.0	290	.0	9,727	.0	.0	.0	252	03/15/2032	1.A
31339N-SQ-0	FREDDIE MAC - CMO FHR 2425 MB 6.000% 03/15/22		06/01/2021	Paydown		12,446	12,446	11,964	12,389	.0	58	.0	58	.0	12,446	.0	.0	.0	95	03/15/2022	1.A
31337J-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		06/01/2021	Paydown		2,779	2,779	2,797	2,814	.0	(35)	.0	(35)	.0	2,779	.0	.0	.0	73	02/15/2029	1.A
31337K-FG-0	FHLMC FHR 2140 MD 6.500% 04/15/29		06/01/2021	Paydown		22,596	22,596	20,965	22,178	.0	418	.0	418	.0	22,596	.0	.0	.0	204	04/15/2029	1.A
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2021	Paydown		41,683	41,683	41,161	41,443	.0	240	.0	240	.0	41,683	.0	.0	.0	448	02/25/2032	1.A
3137AB-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		06/01/2021	Paydown		122,402	122,402	127,700	123,296	.0	(894)	.0	(894)	.0	122,402	.0	.0	.0	2,264	04/15/2026	1.A
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		06/01/2021	Paydown		455,727	455,727	460,285	455,811	.0	(84)	.0	(84)	.0	455,727	.0	.0	.0	7,508	05/15/2026	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		06/01/2021	Paydown		.0	.0	16,362	1,233	.0	(1,233)	.0	(1,233)	.0	.0	.0	.0	.0	846	01/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		06/01/2021	Paydown		.0	.0	39,462	5,483	.0	(5,483)	.0	(5,483)	.0	.0	.0	.0	.0	2,040	07/25/2022	1.A FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2021	Paydown		142,752	142,752	141,101	142,123	.0	629	.0	629	.0	142,752	.0	.0	.0	1,810	10/15/2040	1.A
3137BC-GT-0	FHR FHR 4361 IV 3.500% 05/15/44		06/01/2021	Paydown		385,910	385,910	382,940	384,578	.0	1,331	.0	1,331	.0	385,910	.0	.0	.0	5,462	05/15/2044	1.A
3137BL-N2-0	FHMS K049 X1 0.717% 07/25/25		06/01/2021	Paydown		.0	.0	12,720	8,696	.0	(11,901)	.0	(11,901)	.0	.0	.0	.0	.0	1,243	07/25/2025	1.A
3137BR-QL-2	FHMS FHMS K057 X1 1.309% 07/25/26		06/01/2021	Paydown		.0	.0	14,774	8,607	.0	(8,607)	.0	(8,607)	.0	.0	.0	.0	.0	827	07/25/2026	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		06/01/2021	Paydown		.0	.0	1,241	.0	.0	(1,241)	.0	(1,241)	.0	.0	.0	.0	.0	.31	08/25/2026	1.A FE
3137FJ-ZB-8	FHMS K084 X1 0.331% 11/25/51		06/01/2021	Paydown		.0	.0	2,635	2,473	.0	(2,473)	.0	(2,473)	.0	.0	.0	.0	.0	.149	11/25/2051	1.A FE
3137FT-ZS-9	FHMS K110 X1 1.815% 04/25/30		06/01/2021	Paydown		.0	.0	.930	.885	.0	.885	.0	.885	.0	.0	.0	.0	.0	.51	04/25/2030	1.A FE
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		06/01/2021	Paydown		.0	.0	97,335	94,078	.0	(94,078)	.0	(94,078)	.0	.0	.0	.0	.0	10,048	07/25/2035	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		06/01/2021	Paydown		.81,183	81,183	81,243	81,151	.0	.32	.0	.32	.0	81,183	.0	.0	.0	1,001	07/01/2026	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2021	Paydown		.29,498	29,498	30,973	30,882	.0	(1,384)	.0	(1,384)	.0	29,498	.0	.0	.0	.562	09/01/2043	1.A
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		06/01/2021	Paydown		.391,150	391,150	400,654	400,246	.0	(9,095)	.0	(9,095)	.0	391,150	.0	.0	.0	4,708	10/01/2045	1.A
31392K-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		06/01/2021	Paydown		.73,096	73,096	70,058	72,760	.0	336	.0	336	.0	73,096	.0	.0	.0	1,828	05/15/2022	1.A
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		06/01/2021	Paydown		.13,008	13,008	12,764	12,880	.0	128	.0	128	.0	13,008	.0	.0	.0	.178	10/15/2032	1.A
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		06/01/2021	Paydown		.138,668	138,668	135,223	137,876	.0	792	.0	792	.0	138,668	.0	.0	.0	2,808	01/25/2024	1.A
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		06/01/2021	Paydown		.256,185	256,185	253,864	255,488	.0	698	.0	698	.0	256,185	.0	.0	.0	5,372	02/15/2024	1.A
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		06/01/2021	Paydown		.55,235	55,235	54,389	54,955	.0	280	.0	280	.0	55,235	.0	.0	.0	1,261	11/15/2025	1.A
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		06/01/2021	Paydown		.78,359	78,359	77,025	77,925	.0	434	.0	434	.0	78,359	.0	.0	.0	1,764	12/15/2025	1.A
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		06/01/2021	Paydown		.34,731	34,731	34,210	34,550	.0	182	.0	182	.0	34,731	.0	.0	.0	.771	01/15/2026	1.A
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		06/01/2021	Paydown		.69,212	69,212	68,109	68,854	.0	358	.0	358	.0	69,212	.0	.0	.0	1,526	01/15/2026	1.A
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		06/01/2021	Paydown		.21,941	21,941	21,722	21,848	.0	93	.0	93	.0	21,941	.0	.0	.0	.520	02/15/2026	1.A
31396Q-B6-5	FNW 2009-73 LD 4.000% 09/25/29		06/01/2021	Paydown		.183,235	183,235	163,279	175,340	.0	7,895	.0	7,895	.0	183,235	.0	.0	.0	3,012	09/25/2029	1.A
31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		06/01/2021	Paydown		.2,018	2,018	2,015	2,014	.0	.4	.0	.4	.0	2,018	.0	.0	.0	.50	02/15/2027	1.A
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		06/01/2021	Paydown		.43,482	43,482	40,085	42,359	.0	1,123	.0	1,123	.0	43,482	.0	.0	.0	1,031	06/15/2027	1.A
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		06/01/2021	Paydown		.32,726	32,726	32,715	32,669	.0	.57	.0	.57	.0	32,726	.0	.0	.0	.796	06/15/2027	1.A
31398F-TR-2	FNW 2009-91 GL 4.000% 11/25/24		06/01/2021	Paydown		.17,626	17,626	16,827	17,425	.0	200	.0	200	.0	17,626	.0	.0	.0	.301	11/25/2024	1.A
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		06/01/2021	Paydown		.287,983	287,983	277,937	285,586	.0	2,396	.0	2,396	.0	287,983	.0	.0	.0	4,636	09/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2021	Paydown		.44,604	44,604	46,932	45,062	.0	(458)	.0	(458)	.0	44,604	.0	.0	.0	.744	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2021	Paydown		.75,030	75,030	72,369	74,375	.0	655	.0	655	.0	75,030	.0	.0	.0	1,219	02/25/2025	1.A
31398N-HK-3	FNW 2010-100 DB 4.500% 09/25/25		06/01/2021	Paydown		.81,478	81,478	88,556	82,138	.0	(661)	.0	(661)	.0	81,478	.0	.0	.0	1,488	09/25/2025	1.A
31418X-Z0-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2021	Paydown		.74,472	74,472	75,671	75,021	.0	(548)	.0	(548)	.0	74,472	.0	.0	.0	1,086	12/01/2025	1.A
380453-BW-9	GOGEBIC CNTY MICH IRONWOOD SCHOOL DISTRICT 6.000% 05/01/23		05/01/2021	Redemption	100.0000					.0	.0	.0	.0	.0	340,000	.0	.0	.0	10,200	05/01/2023	1.C FE
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		04/02/2021	Various		.795,000	795,000	718,813	726,626	.0	68,374	.0	68,374	.0	795,000	.0	.0	.0	9,275	12/01/2041	1.C FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		06/02/2021	Redemption	100.0000		.327,387	.327,387	.327,387	.0	.0	.0	.0	.0	327,387	.0	.0	.0	4,431	08/01/2049	1.A FE
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.290% 01/16/25		04/21/2021	Call	100.0000	.100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.137	01/16/2025	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		05/17/2021	Redemption	100.0000	.100,000	100,000	100,000	.0	.0	.0	.0	.0	.0	100,000	.0	.0	.0	.10	05/01/2041	1.F FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/02/2021	Redemption	100.0000	.15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	.53,268	10/01/2037	1.G FE
639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810% 06/01/24		06/01/2021	Redemption	100.0000	.160,000	160,000	161,326	160,209	.0	(209)	.0	(209)	.0	160,000	.0	.0	.0	4,648	06/01/2024	1.D FE
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/04/2021	Redemption	100.0000	.85,000	85,000	85,000	85,000	.0	.0	.0	.0	.0	85,000	.0	.0	.0	.0	05/15/2025	1.G FE
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/04/2021	Redemption	100.0000	.105,000	105,000	105,000	105,000	.0	.0	.0	.0	.0	105,000	.0	.0	.0	.0	05/15/2028	1.G FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/02/2021	Redemption	100.0000	.83,244	83,244	83,244	83,244	.0	.0	.0	.0	.0	83,244	.0	.0	.0	8,989	12/25/2043	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2021	Redemption	100.0000	.38,553	38,553	38,553	38,553	.0	.0	.0	.0	.0	38,553	.0	.0	.0	.525	08/25/2042	1.B FE
3199999 Subtotal - Bonds - U.S. Special Revenues						6,629,004	6,598,615	6,729,865	5,996,122	0	(79,283)	0	(79,283)	0	6,617,044	0	11,960	11,960	181,419	XXX	XXX
00038A-AB-9	ABB TREASURY CENTER USA 4.000% 06/15/21		06/15/2021	Maturity		.5,000,000	5,000,000	5,338,800	5,019,277	.0	(19,277)	.0	(19,277)	.0	5,000,000	.0	.0	.0	100,000	06/15/2021	1.G FE
00101J-AF-3	ADT CORP/THE-W ISSUE 3.500% 07/15/22		05/04/2021	Various		.2,046,180	2,046,180	1,850,000	1,967,062	.0	6,901	.0	6,901	.0	1,973,963	.0	.72,217	.72,217	55,728	07/15/2022	3.C FE
00138G-AA-7	AIG LIFE HOLDINGS INC 8.500% 07/01/30		05/26/2021	Call	142.4770	.2,849,540	2,000,000	2,011,098	2,011,259	.0	(595)	.0	(595)	.0	2,010,664	.0	(10,664)	(10,664)	1,003,012	07/01/2030	2.C FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2021	Paydown		.121,545	121,545	122,333	121,707	.0	(162)	.0	(162)	.0	121,545	.0	.0	.0	1,595	11/25/2044	1.D FM
00841Y-CB-2	ABMT 2015-3 B1 3.596% 04/25/45		06/01/2021	Paydown		.203,589	203,589	208,217	204,734	.0	(1,145)	.0	(1,145)	.0	203,589	.0	.0	.0	2,962	04/25/2045	1.D FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2021	Redemption 100.0000		19,798	19,798	18,192	18,605	.0	1,193	.0	1,193	.0	19,798	.0	.0	.0	454	12/31/2025	2.B FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2021	Redemption 100.6711		67,500	67,050	67,050	67,050	.0	.0	.0	.0	.0	67,050	.0	450	450	1,073	06/15/2028	2.A FE
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		05/20/2021	BANK of AMERICA SEC		424,501	350,000	417,823	.0	(1,116)	.0	.0	(1,116)	.0	416,707	.0	7,794	7,794	11,842	04/02/2030	2.A FE
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2021	Paydown		27,036	27,036	27,034	26,935	.0	101	.0	101	.0	27,036	.0	.0	.0	425	10/17/2036	1.A FE
02665X-AA-7	AHAR 2014-SFR3 A 3.678% 12/17/36		06/01/2021	Paydown		77,441	77,441	77,436	77,260	.0	181	.0	181	.0	77,441	.0	.0	.0	1,184	12/17/2036	1.A FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2021	Paydown		15,819	15,819	15,819	15,807	.0	13	.0	13	.0	15,819	.0	.0	.0	227	04/17/2052	1.A FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6.*
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		04/13/2021	MARKET AXESS		32,684	32,000	32,650	.0	(4)	.0	.0	(4)	.0	32,646	.0	38	38	617	05/15/2030	3.B FE
037833-AK-6	APPLE INC 2.400% 05/03/23		04/19/2021	GOLDMAN SACHS		5,213,850	5,000,000	4,507,950	4,861,089	.0	17,557	.0	17,557	.0	4,878,646	.0	335,204	335,204	56,000	05/03/2023	1.B FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	202	07/30/2050	2.C FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		04/13/2021	BANK of AMERICA SEC		44,119	44,000	43,834	.0	.1	.0	.0	.1	.0	43,835	.0	284	284	680	06/01/2028	4.B FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		04/08/2021	SUMRIDGE PARTNERS		469,121	435,000	468,077	.0	(378)	.0	.0	(378)	.0	467,699	.0	1,422	1,422	2,106	03/01/2025	2.C FE
05545M-AC-6	BBA US HOLDINGS INC 4.000% 03/01/28		06/07/2021	Call 101.2500		688,500	680,000	675,550	675,623	.0	225	.0	225	.0	675,848	.0	4,152	4,152	29,353	03/01/2028	3.C FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2021	Redemption 100.0000		129,080	129,080	129,080	129,080	.0	.0	.0	.0	.0	129,080	.0	.0	.0	3,870	04/01/2024	1.C FE
059438-AH-4	BANC ONE CORP 7.625% 10/15/26		04/12/2021	J P MORGAN SEC		3,930,000	3,000,000	2,985,960	2,994,078	.0	727	.0	727	.0	2,994,806	.0	935,194	935,194	113,740	10/15/2026	1.G FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		04/13/2021	BANK of AMERICA SEC		33,650	33,000	33,454	.0	(15)	.0	.0	(15)	.0	33,439	.0	211	211	733	11/01/2025	5.A FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		05/19/2021	Various		4,072,935	3,976,000	3,902,701	3,635,528	.0	4,328	.0	4,328	.0	3,919,651	.0	56,349	56,349	203,541	11/01/2025	5.A FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		06/29/2021	US BANCORP		436,723	352,000	421,552	.0	(514)	.0	.0	(514)	.0	421,037	.0	15,686	15,686	8,979	12/15/2044	2.C FE
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/28		04/13/2021	WELLS FARGO		23,798	23,000	23,697	.0	(11)	.0	.0	(11)	.0	23,686	.0	112	112	381	07/15/2026	4.B FE
097023-CU-7	BOEING CO 5.040% 05/01/27		05/06/2021	GOLDMAN SACHS		345,006	300,000	341,832	.0	(814)	.0	.0	(814)	.0	341,018	.0	3,988	3,988	7,938	05/01/2027	2.C FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		06/18/2021	Paydown		350,000	350,000	349,839	349,871	.0	129	.0	129	.0	350,000	.0	.0	.0	3,033	09/18/2045	1.F FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2021	Paydown		216,665	216,665	216,174	216,166	.0	500	.0	500	.0	216,665	.0	.0	.0	2,454	08/25/2043	1.D FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2021	Paydown		92,319	92,319	92,130	92,121	.0	199	.0	199	.0	92,319	.0	.0	.0	1,457	09/25/2057	1.D FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		04/01/2021	Paydown		32	32	32	32	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/25/2049	1.D FM
126894-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2021	Paydown		14,626	15,059	12,918	11,614	.0	3,012	.0	3,012	.0	14,626	.0	.0	.0	383	11/25/2035	1.D FM
12686C-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		04/22/2021	Various		778,379	738,000	763,830	744,721	.0	(1,145)	.0	(1,145)	.0	743,576	.0	34,803	34,803	25,994	09/15/2022	4.C FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		05/14/2021	Various		6,219,000	6,219,000	6,525,858	6,233,294	.0	(14,294)	.0	(14,294)	.0	6,219,000	.0	.0	.0	133,926	05/14/2021	1.F FE
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		06/01/2021	Various		1,259,628	1,200,000	1,236,169	1,230,213	.0	(1,916)	.0	(1,916)	.0	1,228,297	.0	(28,297)	(28,297)	99,378	06/01/2026	4.B FE
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		04/13/2021	RBC/DAIN		43,680	42,000	43,356	.0	(14)	.0	.0	(14)	.0	43,342	.0	338	338	1,095	10/15/2028	3.C FE
165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		04/01/2021	Various		50,365	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	50,365	50,365	.0	10/01/2024	6.*
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		04/13/2021	MARKET AXESS		45,032	44,000	45,091	.0	(11)	.0	.0	(11)	.0	45,080	.0	(47)	(47)	972	11/15/2028	4.C FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		04/13/2021	GOLDMAN SACHS		43,700	42,000	43,540	.0	(16)	.0	.0	(16)	.0	43,524	.0	176	176	499	01/15/2028	4.A FE
172062-AF-8	CINCINNATI FINANCIAL 6.920% 05/15/28		04/12/2021	AMHERST SECURITIES GROUP		2,573,300	2,000,000	1,987,800	2,011,643	.0	(305)	.0	(305)	.0	2,011,338	.0	561,962	561,962	57,282	05/15/2028	1.G FE
17307G-L9-7	CILTI 2005-9 22A3 6.000% 11/25/35		06/01/2021	Paydown		.0	(17,476)	(11,376)	(11,187)	.0	.0	.0	.0	.0	.0	.0	.0	.0	289	11/25/2035	1.D FM
17321L-AA-7	CILTI 2013-J1 A1 3.500% 10/25/43		06/01/2021	Paydown		67,593	67,593	66,215	66,951	.0	642	.0	642	.0	67,593	.0	.0	.0	993	10/25/2043	1.D FM
17324D-BA-1	CGOIT 2015-P1 XA 0.859% 09/15/48		06/01/2021	Paydown		.0	.0	2,812	.0	(2,812)	.0	.0	(2,812)	.0	.0	.0	.0	.0	96	09/15/2048	1.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	326	04/25/2047	2.B FE
20338H-AB-9	COMSCOPE TECH FINANCE L 5.000% 03/15/27		06/07/2021	Various		449,642	446,000	445,911	.0	(23)	.0	.0	(23)	.0	445,888	.0	3,754	3,754	4,816	03/15/2027	5.A FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2021	Various		799,457	799,457	785,582	798,094	.0	1,363	.0	1,363	.0	799,457	.0	.0	.0	23,916	04/19/2022	2.C FE
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		05/14/2021	Various		713,630	672,000	672,000	672,000	.0	.0	.0	.0	.0	672,000	.0	.0	.0	61,137	10/15/2022	3.B FE
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		04/13/2021	CITIGROUP GLOBAL MKTS		45,407	43,000	45,257	.0	(48)	.0	.0	(48)	.0	45,209	.0	198	198	237	03/15/2026	3.C FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2021	Redemption 100.0000		27,551	27,551	27,551	27,551	.0	.0	.0	.0	.0	27,551	.0	.0	.0	469	05/15/2034	1.G IF
23305X-AD-3	DBUS 2011-LC2A A4 4.537% 07/10/44		05/01/2021	Paydown		1,186,403	1,186,403	1,198,231	1,185,553	.0	850	.0	850	.0	1,186,403	.0	.0	.0	21,605	07/10/2044	1.D FM
233063-AW-6	DBJPM 2020-C9 XA 1.831% 09/15/53		06/01/2021	Paydown		.0	.0	1,516	1,455	.0	(1,455)	.0	(1,455)	.0	.0	.0	.0	.0	96	09/15/2053	1.A FE
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		06/22/2021	Paydown		467,652	467,652	467,652	467,652	.0	.0	.0	.0	.0	467,652	.0	.0	.0	576	09/22/2021	1.D FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		06/09/2021	Call 106.5868		1,077,469	1,010,884	1,014,350	1,011,536	.0	(204)	.0	(204)	.0	1,011,332	.0	(447)	(447)	123,854	08/10/2022	3.A FE
257559-AH-7	DMTAR CORP 4.400% 04/01/22		04/08/2021	Various		16,514,469	15,905,000	15,786,697	15,884,933	.0	4,854	.0	4,854	.0	15,889,788	.0	15,212	15,212	972,987	04/01/2022	2.C FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2021	Paydown		20,000	20,000	20,092	20,064	.0	(64)	.0	(64)	.0	20,000	.0	.0	.0	412	07/25/2047	2.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2021	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	212	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2021	Paydown		1,250	1,250	1,312	1,312	0	(62)	0	(62)	0	1,250	0	0	0	12	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2021	Paydown		1,250	1,250	1,287	1,287	0	(37)	0	(37)	0	1,250	0	0	0	10	01/20/2051	2.C FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		04/01/2021	Various		73,698	73,698	73,698	73,698	0	0	0	0	0	73,698	0	0	0	1,722	01/19/2031	1.F FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2021	Paydown		262,382	262,382	260,247	261,377	0	1,005	0	1,005	0	262,382	0	0	0	3,165	06/25/2043	1.D FM
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		06/01/2021	Paydown		0	0	11,299	10,553	0	(10,553)	0	(10,553)	0	0	0	0	0	895	12/25/2049	1.A FE
30309J-AG-8	FREMF 2019-K91 C 4.252% 04/25/51		04/14/2021	BANK of AMERICA SEC		5,402,734	5,000,000	5,396,680	5,391,898	0	(12,290)	0	(12,290)	0	5,379,608	0	23,127	23,127	80,330	04/25/2051	3.B FM
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITIGROUP GLOBAL MKTS		627,365	624,088	627,365	624,088	0	(175)	0	(175)	0	623,912	0	3,452	3,452	4,407	02/01/2035	2.B FE
31620M-AR-7	FIDELITY NATIONAL INFORM 5.000% 10/15/25		04/01/2021	Call 116.3366		5,816,828	5,000,000	4,986,450	4,992,263	0	609	0	609	0	4,992,872	0	7,128	7,128	932,106	10/15/2025	2.B FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		04/13/2021	MARKET AXESS		46,310	45,000	45,688	45,688	0	(9)	0	(9)	0	45,679	0	631	631	254	09/01/2028	3.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	194	10/30/2048	2.B FE
34537Q-CQ-1	FORD MOTOR 4.750% 01/15/43		06/01/2021	Various		185,610	183,000	180,127	180,127	0	13	0	13	0	180,140	0	5,469	5,469	3,015	01/15/2043	3.B FE
	FORTRESS TRANSPORTATION & IN 6.500%																				
34960P-AB-7	10/01/25		04/13/2021	CITIGROUP GLOBAL MKTS		55,161	53,000	55,109	55,109	0	(45)	0	(45)	0	55,064	0	97	97	1,856	10/01/2025	3.C FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		06/01/2021	Paydown		6,978	6,978	6,664	6,663	0	315	0	315	0	6,978	0	0	0	181	05/25/2034	1.D FM
36249K-AC-4	GSM 2010-C1 A2 4.592% 08/10/43		06/01/2021	Paydown		8,070	8,070	8,311	8,064	0	5	0	5	0	8,070	0	0	0	154	08/10/2043	1.D FM
36260R-AB-5	GSMBS 2020-PJ6 A2 2.500% 05/25/51		06/01/2021	Paydown		439,909	439,909	456,749	456,734	0	(16,826)	0	(16,826)	0	439,909	0	0	0	4,524	05/25/2051	1.D FM
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		05/19/2021	Various		144,616	140,000	141,750	141,750	0	(22)	0	(22)	0	141,728	0	2,888	2,888	4,383	01/15/2027	4.A FE
373298-BP-2	GEORGIA PACIFIC 7.250% 06/01/28		04/16/2021	KEY BANC-MCDONALD		1,319,400	1,000,000	1,274,420	1,165,427	0	(5,737)	0	(5,737)	0	1,159,690	0	159,710	159,710	27,993	06/01/2028	1.G FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		06/03/2021	SIBC NIKKO		359,870	335,000	355,080	335,000	0	(985)	0	(985)	0	354,095	0	5,775	5,775	4,083	02/10/2025	2.C FE
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		04/13/2021	SEAPORT GROUP LLC		42,565	42,000	42,000	42,000	0	0	0	0	0	42,000	0	565	565	55	04/30/2031	4.A FE
40390D-AA-3	HLF FIN SARL LLC/HERBALI 7.250% 08/15/26		05/21/2021	Various		841,456	800,000	794,000	794,866	0	253	0	253	0	795,119	0	4,881	4,881	85,920	08/15/2026	3.C FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2021	Paydown		2,500	2,500	2,596	2,596	0	(96)	0	(96)	0	2,500	0	0	0	25	12/20/2050	2.B FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		06/25/2021	Paydown		622,071	622,071	622,508	622,245	0	(174)	0	(174)	0	622,071	0	0	0	8,453	10/25/2023	1.F FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		04/13/2021	J P MORGAN SEC		29,731	29,000	29,081	29,081	0	(1)	0	(1)	0	29,080	0	651	651	384	02/01/2029	3.C FE
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		04/13/2021	MARKET AXESS		44,456	44,113	45,000	44,113	0	4	0	4	0	44,116	0	340	340	399	02/01/2031	3.C FE
45920Q-AM-3	IBM 7.000% 10/30/25		04/08/2021	MARKET AXESS		3,789,030	3,000,000	2,765,820	2,918,854	0	4,191	0	4,191	0	2,923,045	0	865,985	865,985	94,500	10/30/2025	1.F FE
45920Q-AS-0	IBM 6.500% 01/15/28		04/16/2021	US BANCORP		1,291,280	1,000,000	1,258,990	1,146,553	0	(5,542)	0	(5,542)	0	1,141,011	0	150,269	150,269	49,653	01/15/2028	1.F FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.945% 08/15/49		06/01/2021	Paydown		0	0	38,505	21,731	0	(21,731)	0	(21,731)	0	0	0	0	0	2,098	08/15/2049	1.A FE
466247-SE-4	JPMMT 2005-A5 1A2 3.223% 08/25/35		06/01/2021	Paydown		30,698	30,698	25,978	29,155	0	1,543	0	1,543	0	30,698	0	0	0	430	08/25/2035	1.D FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		04/01/2021	Paydown		2,161,733	2,161,733	2,226,570	2,182,194	0	(20,461)	0	(20,461)	0	2,161,733	0	0	0	221,373	08/15/2046	1.D FM
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2021	Paydown		148,976	148,976	153,444	149,715	0	(740)	0	(740)	0	148,976	0	0	0	2,282	12/15/2046	1.D FM
46648H-AY-9	JPMMT 2017-2 B1 3.682% 05/25/47		06/01/2021	Paydown		21,043	21,043	21,085	21,044	0	(1)	0	(1)	0	21,043	0	0	0	321	05/25/2047	1.D FM
46649V-AA-9	JPMCC 2018-LAQ A 1.082% 06/15/32		06/15/2021	Paydown		906,676	906,676	906,676	906,676	0	0	0	0	0	906,676	0	0	0	4,564	06/15/2032	1.D FM
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		06/01/2021	Paydown		1,711,298	1,711,298	1,735,363	1,734,499	0	(23,201)	0	(23,201)	0	1,711,298	0	0	0	24,136	05/25/2050	1.D FM
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		06/01/2021	Paydown		829,964	829,964	856,678	856,609	0	(26,645)	0	(26,645)	0	829,964	0	0	0	9,616	02/25/2050	1.D FM
50249A-AG-8	LYB INT FINANCE I11 2.250% 10/01/30		04/23/2021	RBC/DALIN		1,377,124	1,400,000	1,388,842	1,389,049	0	331	0	331	0	1,389,380	0	(12,256)	(12,256)	17,413	10/01/2030	2.B FE
55819M-AE-6	MDPK 2019-35A B 2.023% 04/20/31		04/20/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	52,354	04/20/2031	1.C FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		06/01/2021	Paydown		823	823	724	754	0	69	0	69	0	823	0	0	0	19	11/25/2034	1.D FM
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		04/13/2021	MARKET AXESS		52,066	49,000	52,175	52,175	0	(57)	0	(57)	0	52,117	0	(51)	(51)	766	01/15/2027	4.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		04/01/2021	Redemption 100.0000		2,663	2,663	2,663	2,663	.0	.0	.0	.0	.0	2,663	.0	.0	.0	.38	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/05/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	292	09/05/2048	2.C FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	241	12/05/2049	2.C FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various		343,522	335,000	345,888	.0		(1,441)	.0	(1,441)	.0	344,446	.0	(924)	(924)	13,698	10/15/2025	4.C FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		04/13/2021	JEFFERIES & CO		35,506	34,000	34,184	.0		(1)	.0	(1)	.0	34,183	.0	1,323	1,323	414	07/15/2032	3.C FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2021	Paydown		319,342	319,342	321,188	321,037	.0	(1,695)	.0	(1,695)	.0	319,342	.0	.0	.0	3,748	12/25/2049	1.D FM
747262-AZ-6	QVC INC 4.375% 09/01/28		04/13/2021	MARKET AXESS		42,551	42,000	41,802	.0	.0	1	.0	1	.0	41,803	.0	749	749	225	09/01/2028	3.A FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		04/13/2021	MARKET AXESS JANE STREET EXECUTION		43,488	44,000	44,110	.0	.0	(4)	.0	(4)	.0	44,106	.0	(618)	(618)	1,403	05/01/2022	5.A FE
747525-AF-0	QUALCOMM 3.450% 05/20/25		04/16/2021	SERVICES		1,102,560	1,000,000	996,400	998,241	.0	117	.0	117	.0	998,357	.0	104,203	104,203	14,375	05/20/2025	1.G FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2021	Paydown		667,757	667,757	667,653	668,011	.0	(254)	.0	(254)	.0	667,757	.0	.0	.0	7,735	10/25/2063	1.A FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		06/01/2021	Paydown		25,400	25,400	21,130	23,977	.0	1,423	.0	1,423	.0	25,400	.0	.0	.0	529	09/25/2034	1.D FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		05/01/2021	Paydown		256,518	256,518	229,664	250,211	.0	6,307	.0	6,307	.0	256,518	.0	.0	.0	5,195	09/25/2034	1.D FM
77846E-AA-3	RPT 2017-ROSS A 1.023% 06/15/33		06/15/2021	Paydown		8,531,638	8,531,638	8,531,638	8,531,638	.0	.0	.0	.0	.0	8,531,638	.0	.0	.0	83,633	06/15/2033	1.D FM
77846E-AE-5	RPT 2017-ROSS B 1.323% 06/15/33		06/15/2021	Paydown		12,797,456	12,797,456	12,797,456	12,797,456	.0	.0	.0	.0	.0	12,797,456	.0	.0	.0	144,859	06/15/2033	1.D FM
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		06/01/2021	Paydown		7,546	7,546	7,395	7,468	.0	78	.0	78	.0	7,546	.0	.0	.0	206	09/25/2033	1.D FM
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/09/2021	CITIGROUP GLOBAL MKTS		532,052	475,000	524,068	.0	(525)	.0	(525)	.0	523,543	.0	8,509	8,509	2,979	06/01/2025	2.B FE	
81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		04/13/2021	GOLDMAN SACHS		44,663	45,000	44,564	.0	.0	2	.0	2	.0	44,566	.0	98	98	356	02/15/2028	4.A FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2021	Paydown		249,708	249,708	245,377	247,576	.0	2,132	.0	2,132	.0	249,708	.0	.0	.0	3,404	07/25/2043	1.D FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2021	Paydown		95,032	94,794	94,822	.0	.0	210	.0	210	.0	95,032	.0	.0	.0	1,125	01/25/2045	1.D FM
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		06/01/2021	Paydown		198,876	198,876	204,105	200,580	.0	(1,703)	.0	(1,703)	.0	198,876	.0	.0	.0	2,831	03/25/2043	1.D FM
82280Q-BY-6	SCOT 2015-1 B1 3.811% 08/25/45		06/01/2021	Paydown		316,098	316,098	324,791	319,805	.0	(3,707)	.0	(3,707)	.0	316,098	.0	.0	.0	5,002	08/25/2045	1.D FM
82652Y-AA-2	SPFC 2016-3A A 2.430% 10/20/33		06/20/2021	Paydown		61,497	61,497	61,486	61,602	.0	(105)	.0	(105)	.0	61,497	.0	.0	.0	612	10/20/2033	1.F FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		04/13/2021	MARKET AXESS		31,665	29,000	31,900	.0	(37)	.0	(37)	.0	31,863	.0	(199)	(199)	202	09/15/2028	3.C FE	
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		04/13/2021	MARKET AXESS		51,143	51,000	51,122	.0	.0	(1)	.0	(1)	.0	51,122	.0	21	21	1,133	11/01/2027	4.B FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		06/25/2021	Paydown		391,193	391,193	391,173	391,177	.0	15	.0	15	.0	391,193	.0	.0	.0	3,164	09/25/2037	1.A FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		04/13/2021	JEFFERIES & CO		43,007	41,000	42,942	.0	.0	(30)	.0	(30)	.0	42,912	.0	96	96	1,538	04/15/2026	4.B FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		06/20/2021	Paydown		187,500	187,500	187,418	187,440	.0	60	.0	60	.0	187,500	.0	.0	.0	1,633	08/20/2045	1.F FE
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		05/18/2021	Tax Free Exchange		2,009,482	1,775,000	2,018,433	1,502,730	.0	(8,894)	.0	(8,894)	.0	2,009,482	.0	.0	.0	34,391	04/15/2030	2.C FE
87264A-BP-9	T-MOBILE USA INC 2.250% 11/15/31		05/18/2021	Tax Free Exchange		4,999,537	5,000,000	4,999,500	4,999,435	.0	102	.0	102	.0	4,999,537	.0	.0	.0	61,563	11/15/2031	2.C FE
87264A-BQ-7	T-MOBILE USA INC 3.600% 11/15/60		05/18/2021	Tax Free Exchange		4,648,701	5,000,000	4,647,600	.0	.0	1,101	.0	1,101	.0	4,648,701	.0	.0	.0	98,500	11/15/2060	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		04/28/2021	PRIVATE PLACEMENT		1,278,784	1,278,784	1,278,784	1,278,784	.0	.0	.0	.0	.0	1,278,784	.0	.0	.0	15,985	12/03/2024	1.E PL
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		05/19/2021	Various		143,544	138,000	142,571	.0	(104)	.0	(104)	.0	142,467	.0	1,077	1,077	4,595	06/01/2028	3.C FE	
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2021	Various		62,614	62,614	62,547	62,591	.0	23	.0	23	.0	62,614	.0	.0	.0	1,916	03/30/2024	2.B FE
				AMHERST SECURITIES GROUP																	
882389-CC-1	TEXAS EASTERN TRANSMISSION 7.000% 07/15/32		04/16/2021		2,740,220	2,000,000	1,991,940	1,994,909	.0	(128)	.0	(128)	.0	1,994,782	.0	745,438	745,438	106,944	07/15/2032	2.A FE	
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2021	Paydown		134,316	134,316	146,695	134,316	.0	(12,379)	.0	(12,379)	.0	134,316	.0	.0	.0	3,182	06/15/2047	1.E FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2021	Paydown		17,626	20,202	19,044	.0	(1,419)	.0	(1,419)	.0	17,626	.0	.0	.0	423	07/15/2059	1.A FE	
89177B-AA-3	TPMT 2019-1 A1 3.722% 03/25/58		06/01/2021	Paydown		109,754	109,754	109,085	109,234	.0	519	.0	519	.0	109,754	.0	.0	.0	1,703	03/25/2058	1.D FM
893570-BM-2	TRANSCONTINENTAL GAS PL 7.250% 12/01/26		04/08/2021	MIZUHO SECURITIES USA		2,381,330	1,862,000	1,858,835	1,860,596	.0	(25)	.0	(25)	.0	1,860,571	.0	520,760	520,760	49,123	12/01/2026	2.B FE
893647-BE-6	TRANSIDGM INC 6.250% 03/15/26		04/13/2021	MARKET AXESS		43,444	41,000	43,403	.0	(64)	.0	(64)	.0	43,339	.0	104	104	214	03/15/2026	4.A FE	
902917-AH-6	WASTE MANAGEMENT INC 7.000% 07/15/28		05/17/2021	Call 133.0760		1,330,760	1,000,000	1,274,460	1,165,054	.0	(6,896)	.0	(6,896)	.0	1,158,158	.0	(158,158)	(158,158)	388,704	07/15/2028	2.A FE
92343V-FM-1	VERIZON COMMUNICATIONS 2.987% 10/30/56		04/27/2021	Tax Free Exchange		414,818	406,000	414,863	.0	(34)	.0	(34)	.0	414,784	.0	.0	.0	0			

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
95002X-BH-7	WFCM 2020-057 XA 2.231% 08/15/53		06/01/2021	Paydown		.0	.0	.4,281	.4,150	.0	(.4,150)	.0	(.4,150)	.0	.0	.0	.0	.0	.252	08/15/2053	1.A FE
97652Q-BL-2	WIN 2014-2 B3 4.093% 09/20/44		06/01/2021	Paydown		654,447	654,447	674,898	661,699	.0	(7,253)	.0	(7,253)	.0	654,447	.0	.0	.0	.11,275	09/20/2044	2.B FM
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		04/13/2021	MARKET AXESS		29,931	29,000	29,357	.0	.0	(.4)	.0	(.4)	.0	29,352	.0	.579	.579	.211	08/15/2028	4.A FE
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		04/13/2021	MARKET AXESS		43,845	42,000	43,785	.0	.0	(12)	.0	(12)	.0	43,773	.0	.72	.72	.385	08/15/2028	3.B FE
				Redemption 100.0000																	
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2021			.72,332	.72,332	.72,332	.72,332	.0	.0	.0	.0	.0	.72,332	.0	.0	.0	.1,356	12/15/2027	1.G FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	04/13/2021	MARKET AXESS		46,238	45,000	46,463	.0	.0	(64)	.0	(64)	.0	46,399	.0	(161)	(161)	.1,275	12/15/2022	4.C FE
443628-AH-5	HUBBAY MINERALS INC 6.125% 04/01/29	A	04/13/2021	SUMRIDGE PARTNERS		33,393	31,000	33,170	.0	.0	(13)	.0	(13)	.0	33,157	.0	.236	.236	.1,065	04/01/2029	4.B FE
443628-AJ-1	HUBBAY MINERALS INC 4.500% 04/01/26	A	04/13/2021	CITIGROUP GLOBAL MKTS		24,664	24,000	24,428	.0	.0	(.4)	.0	(.4)	.0	24,424	.0	.240	.240	.111	04/01/2026	4.B FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A	04/13/2021	MARKET AXESS		39,675	39,000	39,722	.0	.0	(32)	.0	(32)	.0	39,689	.0	(.14)	(.14)	.1,278	05/01/2024	4.C FE
65548P-AE-6	NORBORD INC 6.250% 04/15/23	A	06/07/2021	Various		1,223,969	1,123,000	1,148,268	1,137,754	.0	(2,654)	.0	(2,654)	.0	1,135,100	.0	(12,100)	(12,100)	146,203	04/15/2023	3.A FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	04/13/2021	MARKET AXESS		13,151	13,000	13,187	.0	.0	(10)	.0	(10)	.0	13,177	.0	(.26)	(.26)	.493	03/31/2023	4.B FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	04/14/2021	Various		620,574	607,000	620,779	.0	.0	(319)	.0	(319)	.0	620,460	.0	.113	.113	18,602	04/15/2025	4.B FE
035198-AD-2	ANGOLA 8.000% 11/26/29	D	05/04/2021	GOLDMAN SACHS		252,250	250,000	245,250	.0	.0	.68	.0	.68	.0	245,318	.0	6,932	6,932	8,889	11/26/2029	5.A FE
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D	04/13/2021	MARKET AXESS		50,809	43,000	50,182	.0	.0	(90)	.0	(90)	.0	50,091	.0	.717	.717	.873	08/01/2027	4.A FE
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D	04/20/2021	JPM FUNDS RECAP		770,700	700,000	766,500	.0	.0	(397)	.0	(397)	.0	766,103	.0	4,597	4,597	16,214	11/19/2029	3.C FE
	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32																				
401494-AS-8		D	05/03/2021	JEFFERIES & CO		577,000	500,000	569,250	.0	.0	(.498)	.0	(.498)	.0	568,752	.0	.8,248	.8,248	.14,259	04/24/2032	3.C FE
				Redemption 100.0000																	
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C	06/01/2021			106,000	106,000	110,717	107,715	.0	(1,715)	.0	(1,715)	.0	106,000	.0	.0	.0	.3,816	06/01/2025	2.B FE
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D	05/21/2021	Various		346,478	314,000	347,755	.0	.0	(2,023)	.0	(2,023)	.0	345,732	.0	.747	.747	14,159	05/01/2027	3.C FE
65504L-AG-2	NOBLE HOLDING INTL LTD 6.050% 03/01/41	D	04/01/2021	Various		87,985	2,000,000	57,440	34,554	22,934	.0	.0	22,934	.0	57,489	.0	30,497	30,497	.0	03/01/2041	6. *
87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D	04/29/2021	Various		2,182,743	2,000,000	2,090,000	2,052,404	.0	(4,771)	.0	(4,771)	.0	2,047,633	.0	135,110	135,110	44,422	05/30/2024	3.A FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	04/13/2021	J P MORGAN SEC		49,181	51,000	48,833	.0	.0	.19	.0	.19	.0	48,852	.0	.329	.329	.866	10/01/2026	3.C FE
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D	05/10/2021	CITIGROUP GLOBAL MKTS		352,950	325,000	340,730	.0	.0	(370)	.0	(370)	.0	340,360	.0	12,590	12,590	12,047	10/30/2025	4.A FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/21/2021	Various		378,900	500,000	364,000	.0	.0	3,920	.0	3,920	.0	367,920	.0	10,980	10,980	14,456	07/28/2025	3.C FE
67219*-AN-5	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Taxable Exchange		265,134	264,471	264,471	.0	.0	.0	.0	.0	.0	264,471	.0	.663	.663	13,161	05/31/2021	3.B FE
67219*-AV-7	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Taxable Exchange		2,005,014	2,000,000	1,500,000	1,499,492	.0	.0	.0	.0	.0	1,499,492	.0	505,521	505,521	.91,400	05/31/2021	3.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						156,808,376	150,043,413	149,073,519	133,879,079	22,934	(193,226)	0	(170,292)	0	148,574,874	0	5,211,202	5,211,202	6,396,639	XXX	XXX
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		04/05/2021	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	.27,708	05/15/2030	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	.27,708	XXX	XXX
8399997. Total - Bonds - Part 4						176,560,124	169,935,934	168,826,067	141,791,022	22,934	(288,367)	0	(265,433)	0	168,183,634	0	5,354,190	5,354,190	6,662,804	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						176,560,124	169,935,934	168,826,067	141,791,022	22,934	(288,367)	0	(265,433)	0	168,183,634	0	5,354,190	5,354,190	6,662,804	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	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
037833-10-0	APPLE INC		06/28/2021	INSTINET	5,271,000	711,031		264,290	699,409	(435,119)	.0	.0	(435,119)	.0	264,290	.0	446,741	446,741	2,240		
04010L-10-3	ARES CAPITAL CORP		05/04/2021	S. G. COWEN SECURITIES	2,110,000	40,069		39,321	.0	.0	.0	.0	.0	.0	39,321	.0	.748	.748	.0		
060505-10-4	BANK OF AMERICA CORP		05/04/2021	CORP.	2,416,000	96,084		90,485	.0	.0	.0	.0	.0	.0	90,485	.0	5,598	5,598	.0		
09247X-10-1	BLACKROCK INC		06/28/2021	INSTINET	195,000	170,307		95,532	140,700	(45,169)	.0	.0	(45,169)	.0	95,532	.0	74,775	74,775	1,611		
09259E-10-8	TOP CAPITAL CORP		05/04/2021	S. G. COWEN SECURITIES	4,118,000	59,194		57,203	.0	.0	.0	.0	.0	.0	57,203	.0	1,991	1,991	.0		
14149Y-10-8	CARDINAL HEALTH INC		05/28/2021	INSTINET	6,723,000	377,092		362,670	360,084	2,586	.0	.0	2,586	.0	362,670	.0	14,422	14,422	6,533		
165167-73-5	CHESAPEAKE ENERGY COMMON		04/01/2021	PRIVATE PLACEMENT	1,525,000	65,270		65,270	.0	.0	.0	.0	.0	.0	65,270	.0	.0	.0	.0		
30231G-10-2	EXXON MOBIL CORP		05/04/2021	S. G. COWEN SECURITIES	650,000	38,032		37,064	.0	.0	.0	.0	.0	.0	37,064	.0	.968	.968	.0		
38141G-10-4	GOLDMAN SACHS GROUP INC		05/04/2021	CORP.	211,000	72,503		70,234	.0	.0	.0	.0	.0	.0	70,234	.0	2,270	2,270	.0		
437076-10-2	HOME DEPOT		06/28/2021	INSTINET	457,000	143,339		123,660	18,062	(4,526)	.0	.0	(4,526)	.0	123,660	.0	19,679	19,679	1,508		

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

SCHEDULE D - PART 4

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

1	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
459200-10-1	IBM		05/04/2021	S. G. COWEN SECURITIES CORP.	831,000	120,253		109,412	.0	.0	.0	.0	.0	.0	109,412	.0	10,841	10,841	.0		
580135-10-1	McDONALDS		05/28/2021	INSTINET	1,510,000	353,763		248,706	189,260	(74,872)	.0	.0	(74,872)	.0	248,706	.0	105,057	105,057	2,726		
674215-20-7	OASIS PETROLEUM INC NEW COMMON		06/28/2021	Morgan Stanley	890,000	84,429		27,590	32,983	(5,393)	.0	.0	(5,393)	.0	27,590	.0	56,839	56,839	.668		
713448-10-8	PEPSICO INC		06/28/2021	INSTINET	2,510,000	370,015		229,816	372,233	(142,417)	.0	.0	(142,417)	.0	229,816	.0	140,199	140,199	7,831		
718172-10-9	PHILIP MORRIS INTERNAT-W/I		05/04/2021	S. G. COWEN SECURITIES CORP.	1,036,000	99,217		92,181	.0	.0	.0	.0	.0	.0	92,181	.0	7,036	7,036	.0		
75513E-10-1	RAYTHEON CO RAYTEHON		05/04/2021	S. G. COWEN SECURITIES CORP.	1,215,000	101,672		93,724	.0	.0	.0	.0	.0	.0	93,724	.0	7,948	7,948	.0		
855244-10-9	STARBUCKS CORP		05/28/2021	INSTINET	3,815,000	434,096		320,116	338,271	(88,789)	.0	.0	(88,789)	.0	320,116	.0	113,980	113,980	2,041		
882508-10-4	TEXAS INSTRUMENTS		04/30/2021	INSTINET	1,661,000	299,631		237,612	196,135	(41,106)	.0	.0	(41,106)	.0	237,612	.0	62,019	62,019	2,913		
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	130,651,000	810,036		810,036	.0	.0	.0	.0	.0	.0	810,036	.0	.0	.0	.0		
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Cash Adjustment	1,000	.3		.3	.0	.0	.0	.0	.0	.0	.4	.1	(2)	(1)	.0		
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B	06/25/2021	PRIVATE PLACEMENT	2,482,379,000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0		
G6610J-20-9	NOBLE HOLDINGS CORP COMMON	C	04/01/2021	Cash Adjustment	1,000	.0		12	.0	.0	.0	.0	.0	.0	12	.0	(12)	(12)	.0		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,446,036	XXX	3,374,937	2,347,137	(834,805)	0	0	(834,805)	0	3,374,938	1	1,071,097	1,071,098	28,071	XXX	XXX
31337#-10-5	FHLB CINCINNATI		06/30/2021	PRIVATE PLACEMENT	1,603,000	160,300		160,300	160,300	.0	.0	.0	.0	.0	160,300	.0	.0	.0	1,468		
31339*-10-7	FHLB Indianapolis		06/29/2021	Various	77,000	7,700		6,935	7,700	(765)	.0	.0	(765)	.0	6,935	.0	765	765	.0		
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					168,000	XXX	167,235	168,000	(765)	0	0	(765)	0	167,235	0	765	765	1,468	XXX	XXX
9799997	Total - Common Stocks - Part 4					4,614,036	XXX	3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					4,614,036	XXX	3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	XXX	XXX
9899999	Total - Preferred and Common Stocks					4,614,036	XXX	3,542,172	2,515,137	(835,570)	0	0	(835,570)	0	3,542,173	1	1,071,862	1,071,863	29,539	XXX	XXX
9999999	- Totals					181,174,160	XXX	172,368,239	144,306,159	(812,636)	(288,367)	0	(1,101,003)	0	171,725,807	1	6,426,052	6,426,053	6,692,343	XXX	XXX

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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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/12/2018	07/14/2021	6,780		194.53	59,091			58,719		58,719	21,223					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/15/2018	08/13/2021	1,586		193.53	13,754			15,385		15,385	5,186					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/24/2018	08/27/2021	5,558		194.85	48,518			47,244		47,244	15,229					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2018	09/14/2021	13,091		194.10	113,329			121,748		121,748	38,488					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/26/2018	09/27/2021	8,664		194.95	75,161			74,768		74,768	23,046					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/12/2018	10/14/2021	7,989		191.13	67,799			97,629		97,629	29,640					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2018	10/27/2021	5,992		188.10	50,152			90,831		90,831	26,183					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2018	11/12/2021	14,621		186.79	121,256			240,803		240,803	66,817					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/26/2018	11/24/2021	9,645		186.01	80,012			166,370		166,370	44,944					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2018	12/14/2021	21,904		185.31	181,843			393,393		393,393	103,167					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/26/2018	12/27/2021	2,529		184.69	21,062			46,981		46,981	12,036					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2019	01/14/2022	11,636		185.28	97,236			210,038		210,038	53,993					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/25/2019	01/27/2022	3,067		185.17	25,617			55,766		55,766	14,141					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/13/2019	02/14/2022	12,541		186.19	105,309			216,331		216,331	55,055					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2019	02/25/2022	3,056		185.87	25,674			53,723		53,723	13,507					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/13/2019	03/14/2022	12,002		185.88	100,841			211,482		211,482	52,570					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2019	03/25/2022	2,253		188.21	19,292			34,986		34,986	8,921					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/11/2019	04/13/2022	12,257		186.67	103,875			208,123		208,123	51,479					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2019	04/19/2022	32		186.67	272			546		546	135					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/25/2019	04/27/2022	1,103		187.62	9,398			17,851		17,851	4,435					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2019	05/13/2022	12,430		187.21	106,111			206,336		206,336	50,465					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/15/2019	05/16/2022	4,364		187.89	37,392			69,872		69,872	17,195					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/23/2019	05/26/2022	6,251		187.50	53,443			102,448		102,448	24,940					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/13/2019	06/14/2022	21,245		189.50	185,599			313,369		313,369	77,121					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/17/2019	06/15/2022	3,561		189.54	31,118			52,422		52,422	12,892					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/26/2019	06/27/2022	751		191.71	6,653			9,780		9,780	2,434					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/11/2019	07/14/2021	849		192.06	6,227			9,446		9,446	3,395					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/11/2019	07/14/2022	19,031		192.06	168,496			241,687		241,687	58,043					-	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	07/15/2019	07/15/2021	1,405	192.22	10,314			15,648		15,648	5,619					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2019	07/15/2022	1,691	192.22	14,983			21,507		21,507	5,157					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/25/2019	07/27/2021	368	193.12	2,712			3,702		3,702	1,298					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	513	193.12	4,574			6,146		6,146	1,482					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2019	08/13/2021	1,099	195.66	8,278			8,406		8,406	2,714					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2019	08/12/2022	13,523	195.66	123,304			139,427		139,427	33,944					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/14/2019	08/16/2021	2,089	196.22	15,785			14,961		14,961	4,722					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/15/2019	08/15/2022	6,218	196.22	56,852			61,864		61,864	15,046					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2019	08/27/2021	2,066	197.50	15,708			12,684		12,684	3,677					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	876	197.50	8,079			8,068		8,068	1,962					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	12,970	195.30	118,038			140,074		140,074	33,981					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2019	09/14/2021	3,502	195.30	26,266			28,789		28,789	8,931					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/16/2019	09/15/2021	715	195.92	5,376			5,895		5,895	1,829					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/16/2019	09/15/2022	1,991	195.92	18,096			21,578		21,578	5,215					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2022	1,709	196.63	15,624			17,122		17,122	4,169					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2021	915	196.63	6,912			6,582		6,582	1,941					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2021	2,223	195.71	16,748			18,026		18,026	5,357					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2022	10,955	195.71	100,125			116,451		116,451	27,387					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/17/2022	1,403	196.07	12,760			14,601		14,601	3,422					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/15/2021	1,173	196.07	8,832			9,173		9,173	2,698					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	8,466	197.03	77,562			83,557		83,557	19,640					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2021	2,299	197.03	17,441			16,485		16,485	4,713					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2019	11/12/2021	1,116	197.16	8,448			8,068		8,068	2,276					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	9,586	197.16	87,696			95,094		95,094	22,432					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2021	557	197.43	4,224			3,934		3,934	1,103					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2022	1,671	197.43	15,312			16,314		16,314	3,844					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	6,333	197.55	58,172			61,616		61,616	14,502					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/24/2021	1,012	197.55	7,680			7,148		7,148	1,984					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2021	1,011	198.73	7,718			6,503		6,503	1,740					-	0001

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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	12/12/2019	12/14/2022	7,010	198.73	64,635			64,347		64,347	15,141					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/16/2019	12/15/2022	1,483	198.91	13,659			13,481		13,481	3,189					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/16/2019	12/15/2021	427	198.91	3,264			2,701		2,701	718					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/27/2022	11,951	198.98	110,101			101,464		101,464	24,021					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2019	12/27/2021	975	198.98	7,450			5,548		5,548	1,423					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2020	01/13/2023	3,921	201.22	36,610			31,094		31,094	7,136					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2020	01/14/2022	2,152	201.22	16,627			11,211		11,211	2,797					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2020	01/18/2022	1,341	201.30	10,368			6,988		6,988	1,744					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2020	01/17/2023	1,416	201.30	13,224			11,213		11,213	2,577					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/24/2020	01/27/2022	2,013	200.20	15,475			11,957		11,957	3,080					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/24/2020	01/27/2023	2,852	200.20	26,552			24,443		24,443	5,590					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2020	02/14/2022	1,999	202.13	15,554			10,054		10,054	2,458					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2020	02/14/2023	2,835	202.13	26,702			21,771		21,771	4,989					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/18/2020	02/15/2022	1,757	202.02	13,668			8,962		8,962	2,197					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/18/2020	02/15/2023	2,252	202.02	21,203			17,455		17,455	4,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/26/2020	02/25/2022	2,716	194.79	20,472			26,859		26,859	7,278					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/26/2020	02/27/2023	5,524	194.79	50,464			66,508		66,508	14,915					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2020	03/14/2022	3,641	190.05	27,265			50,466		50,466	13,217					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2020	03/14/2023	8,240	190.05	75,325			127,472		127,472	27,521					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/16/2020	03/15/2023	1,055	189.54	9,600			16,735		16,735	3,598					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/16/2020	03/15/2022	264	189.54	1,970			3,775		3,775	984					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2020	03/27/2023	8,398	193.61	78,211			109,178		109,178	24,271					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2020	03/25/2022	2,918	193.61	22,261			32,071		32,071	8,521					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2020	04/13/2022	1,507	192.49	11,426			18,064		18,064	4,746					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2020	04/14/2023	4,068	192.49	37,662			56,053		56,053	12,041					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2020	04/19/2022	882	192.68	6,698			10,473		10,473	2,744					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2020	04/17/2023	1,505	192.68	13,978			20,560		20,560	4,410					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/24/2020	04/27/2022	691	192.51	5,240			8,325		8,325	2,162					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/24/2020	04/27/2023	8,265	192.51	76,686			114,381		114,381	24,546					-	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	05/13/2020	05/13/2022	3,545	192.69	26,979			42,535		42,535	10,953					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2020	05/12/2023	939	192.69	8,742			12,953		12,953	2,771					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2020	05/15/2023	2,387	192.68	22,218			32,994		32,994	7,067					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2020	05/16/2022	1,142	192.68	8,690			13,736		13,736	3,528					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/26/2020	05/26/2022	2,637	192.66	20,066			31,905		31,905	8,148					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/26/2020	05/25/2023	4,947	192.66	46,030			68,707		68,707	14,691					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/11/2020	06/14/2022	135	192.58	1,027			1,657		1,657	419					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/11/2020	06/14/2023	6,143	192.58	57,139			86,308		86,308	18,367					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2020	06/15/2022	442	192.52	3,358			5,439		5,439	1,373					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2020	06/15/2023	312	192.52	2,898			4,394		4,394	935					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/27/2023	1,970	192.87	18,354			27,426		27,426	5,832					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/27/2022	363	192.87	2,765			4,399		4,399	1,103					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2020	07/14/2021	2,869	193.79	15,512			26,969		26,969	9,784					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2020	07/14/2023	1,672	193.79	15,649			22,270		22,270	4,681					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2020	07/14/2022	2,977	193.79	22,792			33,943		33,943	8,218					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2020	07/15/2022	335	194.00	2,568			3,773		3,773	915					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2020	07/15/2021	2,036	194.00	11,021			18,712		18,712	6,760					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2020	07/18/2023	335	194.00	3,140			4,423		4,423	931					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/24/2020	07/27/2022	2,450	194.32	18,802			27,239		27,239	6,614					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/24/2020	07/27/2023	5,753	194.32	53,999			75,024		75,024	15,764					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/24/2020	07/27/2021	4,282	194.32	23,213			38,021		38,021	13,230					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2020	08/14/2023	5,743	194.51	53,951			74,769		74,769	15,735					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2020	08/12/2022	2,848	194.51	21,828			31,615		31,615	7,662					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2020	08/14/2023	468	194.51	4,168			6,091		6,091	1,282					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2020	08/13/2021	3,624	194.51	19,670			31,714		31,714	10,584					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/17/2020	08/15/2023	1,306	195.19	11,679			17,075		17,075	3,593					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/17/2020	08/15/2022	435	195.19	3,358			4,860		4,860	1,176					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/17/2020	08/16/2021	973	195.19	5,301			8,556		8,556	2,833					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2020	08/25/2023	236	194.60	2,222			3,078		3,078	645					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/26/2022	2,050	194.60	15,721			22,841		22,841	5,515					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/25/2023	483	194.60	4,305			6,289		6,289	1,319					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/27/2021	2,348	194.60	12,750			20,502		20,502	6,622					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/11/2020	09/14/2023	3,843	194.63	36,128			50,346		50,346	10,530					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2021	7,954	194.63	43,189			70,150		70,150	22,031					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2023	272	194.63	2,427			3,567		3,567	746					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2022	4,136	194.63	31,798			46,572		46,572	11,250					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2020	09/15/2021	1,104	194.75	5,999			9,748		9,748	3,058					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2020	09/15/2023	2,875	194.75	25,648			37,726		37,726	7,908					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2020	09/15/2022	513	194.75	3,950			5,792		5,792	1,402					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2021	5,011	193.38	27,035			50,309		50,309	15,684					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2022	2,911	193.38	22,182			35,635		35,635	8,530					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2023	4,261	193.38	39,799			59,569		59,569	12,314					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2023	517	193.38	4,580			7,229		7,229	1,494					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/14/2021	6,718	195.01	36,549			58,443		58,443	17,600					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	3,615	195.01	33,981			46,817		46,817	9,616					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/14/2022	3,102	195.01	23,837			34,437		34,437	8,066					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	56	195.01	503			731		731	150					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/16/2023	1,361	194.78	12,111			17,836		17,836	3,660					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/15/2021	1,438	194.78	7,812			12,808		12,808	3,867					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/16/2023	344	194.78	3,229			4,510		4,510	925					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/17/2022	308	194.78	2,364			3,472		3,472	810					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	4,689	193.65	43,766			65,082		65,082	13,176					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2022	1,565	193.65	11,938			18,980		18,980	4,412					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2021	4,410	193.65	23,827			44,012		44,012	13,230					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2023	217	193.65	1,919			3,010		3,010	609					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2020	11/14/2022	4,755	194.75	36,484			54,633		54,633	12,743					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/12/2021	4,606	194.75	25,026			42,144		42,144	12,344					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2023	1,104	194.75	9,826			14,650		14,650	2,981					-	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	11/13/2020	11/14/2023	6,578	194.75	61,744			87,286		87,286	17,760					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2023	430	195.49	4,049			5,509		5,509	1,130					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2023	2,281	195.49	20,382			29,248		29,248	6,000					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2021	1,790	195.49	9,765			15,326		15,326	4,440					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2022	512	195.49	3,940			5,627		5,627	1,315					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/27/2023	469	196.34	4,434			5,796		5,796	1,195					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/22/2022	3,937	196.34	30,456			41,378		41,378	9,685					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/24/2021	7,232	196.34	39,618			57,714		57,714	16,345					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2023	1,717	196.85	15,447			20,862		20,862	4,293					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2023	8,717	196.85	82,711			105,915		105,915	21,793					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2022	6,584	196.85	51,062			67,944		67,944	15,933					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2021	8,204	196.85	45,059			63,665		63,665	17,721					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2021	2,489	196.83	13,671			19,368		19,368	5,402					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2022	1,194	196.83	9,259			12,345		12,345	2,901					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2023	432	196.83	4,097			5,255		5,255	1,084					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2023	1,727	196.83	15,538			21,022		21,022	4,336					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2023	413	196.21	3,702			5,202		5,202	1,065					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2022	3,129	196.21	24,192			33,859		33,859	7,917					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2023	5,780	196.21	54,659			72,822		72,822	14,911					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2021	3,552	196.21	19,446			29,662		29,662	8,277					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/12/2024	191	198.82		1,733		2,127		2,127	394					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/13/2023	2,666	198.82		20,882		24,658		24,658	3,776					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/12/2024	1,931	198.82		18,470		21,496		21,496	3,026					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/14/2022	3,908	198.82		21,678		26,106		26,106	4,428					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/16/2024	1,741	198.20		15,767		20,000		20,000	4,234					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/17/2023	1,085	198.20		8,471		10,457		10,457	1,986					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/18/2022	2,018	198.20		11,160		14,389		14,389	3,229					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/16/2024	656	198.20		6,266		7,536		7,536	1,270					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/27/2022	4,206	198.28		23,269		30,074		30,074	6,806					-	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	01/26/2021	01/26/2024	409	198.28		3,702		4,698		4,698	996					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/27/2023	1,568	198.28		12,253		15,152		15,152	2,898					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/26/2024	3,354	198.28		32,053		38,569		38,569	6,516					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	613	200.65		5,609		6,326		6,326	717					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2023	1,739	200.65		13,751		14,698		14,698	947					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2022	4,889	200.65		27,370		28,601		28,601	1,231					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	1,924	200.65		18,567		19,853		19,853	1,287					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/16/2021	02/15/2024	696	201.04		6,384		7,208		7,208	824					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/16/2021	02/15/2023	174	201.04		1,379		1,475		1,475	96					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/16/2021	02/15/2022	1,169	201.04		6,557		6,862		6,862	305					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/25/2022	2,370	198.31		13,113		17,515		17,515	4,402					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2024	5,043	198.31		47,900		58,696		58,696	10,796					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2023	958	198.31		7,486		9,437		9,437	1,951					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2024	343	198.31		3,087		3,991		3,991	904					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2021	03/14/2024	7,307	201.86		70,653		72,047		72,047	1,395					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2023	4,592	201.86		36,524		36,784		36,784	260					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2022	7,570	201.86		42,631		41,254		41,254	(1,377)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2024	659	201.86		6,038		6,496		6,496	458					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2023	198	202.01		1,576		1,572		1,572	(4)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2022	1,287	202.01		7,254		6,912		6,912	(342)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2024	767	202.01		7,037		7,512		7,512	475					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2024	99	202.01		958		969		969	11					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/25/2022	3,978	201.10		22,320		23,670		23,670	1,350					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/27/2024	3,013	201.10		29,088		31,038		31,038	1,950					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2021	03/27/2023	1,308	201.10		10,362		11,090		11,090	728					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2021	03/27/2024	3,431	201.10		31,395		35,341		35,341	3,946					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2021	04/12/2024	2,419	201.74		23,375		24,238		24,238	863					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2021	04/13/2022	3,167	201.74		17,828		18,276		18,276	448					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/12/2024	5,522	201.74		50,576		55,330		55,330	4,754					-	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	W22LROWP21HZNBB6K528	04/14/2021	04/14/2023	1,556	201.74		12,372		12,763		12,763	391					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/15/2024	544	202.07		5,269		5,373		5,373	104					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/19/2022	5,963	202.07		33,620		33,454		33,454	(166)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/15/2024	4,825	202.07		44,265		47,623		47,623	3,358					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/17/2023	2,796	202.07		22,261		22,508		22,508	247					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/27/2023	1,938	201.28		15,366		16,508		16,508	1,142					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/26/2024	3,130	201.28		30,177		32,270		32,270	2,093					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/27/2022	5,540	201.28		31,109		33,957		33,957	2,849					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2021	05/12/2023	421	201.77		3,341		3,522		3,522	181					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2021	05/13/2022	6,071	201.77		34,177		36,428		36,428	2,250					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/14/2021	05/14/2024	2,329	201.77		22,560		23,667		23,667	1,107					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2024	188	201.74		1,820		1,918		1,918	97					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/16/2022	4,610	201.74		25,947		27,844		27,844	1,897					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2023	4,635	201.74		36,746		38,931		38,931	2,186					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2024	1,175	201.74		10,760		11,959		11,959	1,199					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	69	202.44		636		683		683	47					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/25/2023	2,109	202.44		16,781		17,106		17,106	325					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	1,176	202.44		11,400		11,604		11,604	204					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/27/2021	05/26/2022	2,564	202.44		14,480		14,767		14,767	287					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2022	5,614	203.97		31,946		29,022		29,022	(2,923)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2023	2,402	203.97		19,306		18,017		18,017	(1,289)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2024	2,035	203.97		19,920		18,840		18,840	(1,080)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2024	10,992	203.97		102,011		101,784		101,784	(227)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/17/2024	637	204.14		6,240		5,859		5,859	(381)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/15/2023	1,200	204.14		9,653		8,917		8,917	(736)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/17/2024	1,886	204.14		17,518		17,351		17,351	(167)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/15/2022	3,649	204.14		20,786		18,612		18,612	(2,173)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2024	594	203.72		5,481		5,607		5,607	126					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2023	1,409	203.72		11,308		10,848		10,848	(460)					-	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	06/24/2021	06/27/2024	638		203.72		6,214		6,024		6,024	(190)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	06/24/2021	06/27/2022	3,308		203.72		18,872		17,833		17,833	(1,039)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	07/13/2018	07/14/2021	1,419		225.57	18,304			9,406		9,406	2,000					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	07/27/2018	07/27/2021	36		224.37	455			283		283	72					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2018	08/13/2021	1,101		225.26	14,135			8,301		8,301	1,938					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	08/27/2018	08/27/2021	3,132		227.62	41,211			19,233		19,233	3,540					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	09/14/2018	09/14/2021	462		227.19	6,111			3,180		3,180	670					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	09/27/2018	09/27/2021	951		223.94	12,461			9,045		9,045	2,368					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	10/12/2018	10/14/2021	1,189		218.60	15,236			16,830		16,830	4,877					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	10/26/2018	10/27/2021	1,128		217.17	14,161			17,543		17,543	5,054					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/14/2018	11/12/2021	1,707		219.74	21,600			23,124		23,124	6,451					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	11/27/2018	11/26/2021	1,785		219.61	22,462			24,633		24,633	6,801					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	12/14/2018	12/14/2021	1,240		218.62	15,312			18,408		18,408	5,045					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	12/27/2018	12/27/2021	356		213.61	4,279			6,845		6,845	1,857					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	01/14/2019	01/14/2022	637		216.52	7,935			10,771		10,771	2,887					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	01/25/2019	01/27/2022	27		218.44	346			426		426	113					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	02/14/2019	02/14/2022	131		221.27	1,665			1,777		1,777	460					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	03/14/2019	03/14/2022	309		223.52	3,968			3,816		3,816	960					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	04/12/2019	04/14/2022	128		226.60	1,679			1,382		1,382	335					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	04/26/2019	04/27/2022	1,709		225.31	22,484			20,095		20,095	4,904					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	05/15/2019	05/16/2022	6,345		223.81	83,496			79,562		79,562	20,874					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	05/24/2019	05/27/2022	318		223.52	4,168			4,253		4,253	1,039					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	06/14/2019	06/14/2022	411		226.13	5,506			4,869		4,869	1,164					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	06/17/2019	06/15/2022	1,149		226.19	15,392			13,093		13,093	3,368					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	06/27/2019	06/27/2022	237		227.44	3,224			2,669		2,669	632					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	07/15/2019	07/15/2021	219		228.72	2,435			855		855	81					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	07/15/2019	07/15/2022	459		228.72	6,300			4,715		4,715	1,184					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	07/26/2019	07/27/2021	681		229.23	7,660			2,783		2,783	163					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	08/14/2019	08/13/2021	322		226.77	3,562			2,067		2,067	454					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

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	.08/12/2022	1,283		226.77	17,547			15,643		15,643	3,709					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/15/2022	614		227.94	8,470			6,811		6,811	1,732					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/16/2021	1,053		227.94	11,736			5,791		5,791	1,306					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	22		228.01	302			256		256	61					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/27/2021	22		228.01	244			129		129	26					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2021	139		230.49	1,558			671		671	103					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	421		230.49	5,849			4,461		4,461	1,048					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/16/2019	.09/15/2022	173		231.64	2,416			1,646		1,646	414					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/16/2019	.09/15/2021	194		231.64	2,192			783		783	124					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2022	519		233.05	6,958			4,673		4,673	1,173					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2021	107		233.05	1,155			389		389	55					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2021	87		230.27	924			471		471	109					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2022	52		230.27	689			548		548	138					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2019	.10/17/2022	43		230.42	573			455		455	115					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2019	.10/15/2021	152		230.42	1,617			813		813	187					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2021	271		232.23	2,917			1,261		1,261	260					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	581		232.48	7,736			5,679		5,679	1,434					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/12/2021	103		232.48	1,109			500		500	109					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2021	321		233.47	3,458			1,423		1,423	292					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2019	.11/15/2022	107		233.47	1,430			999		999	252					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/26/2021	115		234.50	1,239			478		478	94					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/25/2022	200		234.50	2,674			1,792		1,792	451					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2021	21		234.64	231			94		94	20					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2022	217		234.64	2,912			1,982		1,982	500					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2022	42		235.56	570			371		371	93					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2021	170		235.56	1,844			691		691	138					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2021	248		237.56	2,714			874		874	159					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	299		237.56	4,047			2,400		2,400	604					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/14/2022	511		237.00	5,566			2,037		2,037	419					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/13/2023	93		237.00	1,252			777		777	193					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/18/2022	168		237.48	1,836			652		652	130					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/17/2023	168		237.48	2,272			1,385		1,385	344					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2022	475		233.89	5,150			2,582		2,582	626					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/14/2022	458		235.75	4,990			2,249		2,249	522					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2022	551		235.93	6,006			2,672		2,672	617					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2023	657		235.93	8,866			6,018		6,018	1,511					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/25/2022	772		222.85	7,964			9,432		9,432	2,709					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/27/2023	359		222.85	4,592			5,776		5,776	1,425					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2022	694		211.87	6,674			14,702		14,702	4,031					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2023	415		211.87	5,051			9,894		9,894	2,289					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/16/2020	.03/15/2023	1,677		211.75	20,093			40,102		40,102	9,254					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/16/2020	.03/15/2022	118		211.75	1,135			2,515		2,515	688					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/25/2022	2,562		211.59	25,095			55,099		55,099	14,960					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/27/2023	1,493		211.59	18,233			36,037		36,037	8,289					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2020	.04/14/2022	815		212.30	8,096			17,104		17,104	4,604					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/18/2022	94		212.35	936			1,975		1,975	529					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/17/2023	471		212.35	5,920			11,104		11,104	2,524					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2020	.04/27/2023	674		212.08	8,480			16,088		16,088	3,641					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2020	.04/27/2022	47		212.08	468			1,002		1,002	266					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2020	.05/13/2022	52		212.20	518			1,102		1,102	290					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2020	.05/15/2023	2,638		212.26	33,264			62,976		62,976	14,247					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2020	.05/16/2022	141		212.26	1,413			3,001		3,001	790					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2020	.05/26/2023	14		212.60	179			334		334	76					-	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			16,199		16,199	4,243					-	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			15,415		15,415	3,484					-	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			5,836		5,836	1,514					-	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			2,218		2,218	503					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2022	47		212.93	466			980		980	255					-	0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/26/2020	.06/27/2022	122		.212.88	.1,214			2,562		2,562	.661					-	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			22,996		22,996	.5,888					-	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			29,486		29,486	10,764					-	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			5,691		5,691	1,260					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2020	.07/15/2022	47		.213.40	.467			.968		.968	.248					-	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			33,891		33,891	7,496					-	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			12,504		12,504	4,559					-	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			11,487		11,487	4,142					-	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			4,963		4,963	1,272					-	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			2,176		2,176	.481					-	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			24,290		24,290	8,530					-	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			26,113		26,113	6,655					-	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			31,553		31,553	6,967					-	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			7,429		7,429	2,598					-	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			3,859		3,859	.983					-	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			3,221		3,221	1,109					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/25/2023	.9		.213.86	.117			.218		.218	.48					-	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			9,085		9,085	2,312					-	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			21,068		21,068	7,108					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2020	.09/14/2022	.196		.214.39	1,974			4,002		4,002	1,019					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2020	.09/15/2021	.560		.214.38	3,924			10,154		10,154	3,420					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2020	.09/15/2022	.70		.214.38	.705			1,429		1,429	.363					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2020	.09/15/2023	.210		.214.38	2,651			4,843		4,843	1,071					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/25/2020	.09/27/2022	.344		.212.18	3,424			7,672		7,672	1,916					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/25/2020	.09/27/2021	1,254		.212.18	8,672			25,499		25,499	8,249					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/14/2022	.734		.215.12	7,442			14,741		14,741	3,716					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/14/2021	.683		.215.12	4,807			11,993		11,993	3,922					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/13/2023	.37		.215.12	.473			.839		.839	.181					-	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			2,331		2,331	.589					-	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)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2020	10/16/2023	93		215.18	1,182			2,096		2,096	452					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2020	10/15/2021	465		215.18	3,270			8,128		8,128	2,654					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2021	1,698		213.20	11,837			33,008		33,008	10,442					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2023	464		213.20	5,821			11,144		11,144	2,368					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2022	164		213.20	1,645			3,559		3,559	885					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/12/2021	1,623		218.16	11,682			24,259		24,259	7,773					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2023	156		218.16	2,030			3,240		3,240	708					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2022	908		218.16	9,425			16,446		16,446	4,202					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/16/2020	11/15/2021	501		219.64	3,630			6,856		6,856	2,194					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/16/2020	11/15/2023	364		219.64	4,776			7,234		7,234	1,595					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/16/2020	11/15/2022	387		219.64	4,046			6,618		6,618	1,707					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/26/2021	2,189		221.60	16,102			26,658		26,658	8,382					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/25/2022	190		221.60	2,003			3,010		3,010	781					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2022	863		222.46	9,235			13,386		13,386	3,478					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2021	2,427		222.46	18,036			28,449		28,449	8,787					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2023	130		222.46	1,746			2,393		2,393	532					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2021	1,656		223.49	12,358			18,145		18,145	5,563					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2022	380		223.49	4,089			5,656		5,656	1,476					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2023	157		223.49	2,104			2,783		2,783	622					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2023	72		223.18	952			1,293		1,293	288					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2021	735		223.18	5,412			8,326		8,326	2,535					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2022	453		223.18	4,798			6,874		6,874	1,792					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/12/2024	129		224.27		1,740		2,245		2,245	505					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/13/2023	361		224.27		3,880		5,273		5,273	1,393					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/14/2022	2,096		224.27		15,698		22,571		22,571	6,873					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/16/2024	156		224.01		2,104		2,739		2,739	635					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/18/2022	871		224.01		6,513		9,576		9,576	3,063					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/17/2023	714		224.01		7,664		10,571		10,571	2,907					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/27/2023	396		224.83		4,272		5,700		5,700	1,428					-	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)
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		25,971		25,971	7,523					-	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		20,291		20,291	4,304					-	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		10,993		10,993	2,658					-	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		2,411		2,411	487					-	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		14,921		14,921	4,131					-	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		19,594		19,594	5,441					-	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		3,768		3,768	768					-	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		4,741		4,741	1,156					-	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		2,606		2,606	1,041					-	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		8,466		8,466	2,825					-	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		42,163		42,163	11,955					-	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		17,541		17,541	3,021					-	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		3,627		3,627	741					-	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		11,875		11,875	2,696					-	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		6,678		6,678	1,318					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2021	.03/15/2023	66		227.37		722		884		884	163					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2021	.03/15/2024	132		227.37		1,800		2,130		2,130	330					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/25/2022	609		228.28		4,657		5,523		5,523	866					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/27/2024	1,262		228.28		17,309		19,883		19,883	2,574					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/27/2023	35		228.28		385		456		456	71					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/14/2022	410		229.21		3,158		3,592		3,592	434					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/12/2024	183		229.21		2,520		2,791		2,791	271					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/14/2023	22		229.21		241		275		275	34					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/18/2022	1,954		230.32		15,120		15,982		15,982	862					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/17/2023	304		230.32		3,367		3,662		3,662	295					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/15/2024	478		230.32		6,600		7,021		7,021	421					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/27/2023	1,098		230.50		12,195		13,226		13,226	1,032					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/27/2022	1,328		230.50		10,282		10,926		10,926	644					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/26/2024	1,158		230.50		16,100		17,028		17,028	928					-	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)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2021	.05/12/2023	826		234.89		9,351		8,358		8,358	(992)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2021	.05/14/2024	673		234.89		9,527		8,624		8,624	(904)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2021	.05/13/2022	1,354		234.89		10,685		8,543		8,543	(2,142)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/17/2021	.05/15/2023	999		235.21		11,327		10,001		10,001	(1,326)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/17/2021	.05/16/2022	1,020		235.21		8,064		6,336		6,336	(1,729)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/17/2021	.05/15/2024	361		235.21		5,126		4,586		4,586	(540)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2021	.05/27/2022	983		233.96		7,751		6,754		6,754	(997)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2021	.05/24/2024	996		233.96		14,120		13,236		13,236	(884)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2021	.05/26/2023	385		233.96		4,365		4,101		4,101	(264)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/14/2021	.06/14/2024	966		236.06		13,885		12,112		12,112	(1,773)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/14/2021	.06/14/2023	140		236.06		1,614		1,385		1,385	(228)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/14/2021	.06/14/2022	2,105		236.06		16,848		13,011		13,011	(3,837)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/15/2021	.06/15/2022	1,376		236.22		11,018		8,434		8,434	(2,584)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/15/2021	.06/17/2024	593		236.22		8,512		7,402		7,402	(1,110)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/15/2021	.06/15/2023	191		236.22		2,196		1,876		1,876	(320)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/25/2021	.06/27/2022	365		233.06		2,873		2,790		2,790	(83)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/25/2021	.06/27/2023	159		233.06		1,802		1,805		1,805	.3					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/25/2021	.06/27/2024	918		233.06		12,947		12,800		12,800	(147)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/14/2020	.07/14/2021	61		3,197.52	11,626			38,578		38,578	11,339					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/14/2020	.07/14/2021	430		3,197.52	123,668			472,117		472,117	204,367					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	126		3,307.22	28,998			124,019		124,019	57,189					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	869		3,226.56	32,538			359,102		359,102	225,970					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	868		3,226.56	30,520			346,599		346,599	219,562					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	756		3,226.56	17,568			239,812		239,812	159,131					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	2,768		3,226.56	519,547			1,701,330		1,701,330	521,840					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	8,449		3,226.56	2,387,976			9,028,956		9,028,956	3,970,936					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/15/2020	.07/15/2021	23		3,274.96	5,798			23,712		23,712	10,727					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.07/27/2020	.07/27/2021	193		3,239.41	38,750			203,419		203,419	89,217					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6FNF3BB653	.07/27/2020	.07/27/2021	37		3,239.41	7,140			21,861		21,861	6,659					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	152		3,372.85	26,985			81,315		81,315	32,072					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	536		3,372.85	148,355			493,486		493,486	230,491					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	368		3,381.99	10,583			83,091		83,091	55,289					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	692		3,381.99	25,740			185,491		185,491	121,110					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,870		3,381.99	494,470			1,571,829		1,571,829	618,200					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	597		3,381.99	14,948			121,224		121,224	81,248					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58		3,432.72	14,079			50,410		50,410	24,219					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	7,867		3,381.99	2,180,812			7,265,499		7,265,499	3,384,477					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,106		3,381.99	43,384			307,374		307,374	199,641					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	189		3,466.54	42,560			159,185		159,185	78,079					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	186		3,484.55	52,764			151,373		151,373	74,738					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	15		3,484.55	2,772			6,220		6,220	2,815					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	601		3,383.54	174,955			547,395		547,395	250,513					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	159		3,383.54	30,451			95,643		95,643	39,885					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,298		3,401.20	44,150			354,295		354,295	218,660					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	65		3,452.22	15,840			54,739		54,739	26,091					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	1,696		3,401.20	61,739			480,132		480,132	296,473					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	948		3,401.20	21,285			190,330		190,330	118,799					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	10,086		3,401.20	2,469,960			9,025,087		9,025,087	4,171,026					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	3,931		3,401.20	935,900			2,320,412		2,320,412	987,656					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	153		3,401.20	4,004			34,634		34,634	21,481					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	178		3,486.23	43,560			144,664		144,664	70,348					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	36		3,298.46	8,260			24,513		24,513	9,123					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	414		3,298.46	98,280			411,037		411,037	177,409					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	195		3,488.67	36,380			109,641		109,641	52,441					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	493		3,488.67	144,308			402,140		402,140	191,577					-	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			61,995		61,995	30,338					-	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			70,167		70,167	40,788					-	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			94,324		94,324	47,136					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	3,400	3,483.34	634,655			1,954,250		1,954,250	928,600					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	795	3,483.34	30,193			169,499		169,499	99,258					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	76	3,483.34	2,412			13,663		13,663	7,962					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,542	3,483.34	61,755			346,202		346,202	203,186					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	8,762	3,483.34	2,563,680			7,192,567		7,192,567	3,413,558					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	105	3,390.68	20,648			70,017		70,017	29,433					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	473	3,390.68	141,152			430,083		430,083	191,717					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/13/2020	11/12/2021	559	3,585.15	155,989			409,192		409,192	202,325					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/13/2020	11/12/2021	53	3,585.15	9,206			27,514		27,514	14,329					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,712	3,626.91	467,851			1,327,091		1,327,091	726,375					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167	3,717.58	37,734			102,048		102,048	54,719					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	1,771	3,626.91	82,240			258,583		258,583	142,728					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	7,234	3,626.91	2,027,333			5,021,047		5,021,047	2,541,738					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	18	3,681.31	4,412			11,550		11,550	6,051					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	127	3,626.91	5,106			16,102		16,102	8,646					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	323	3,626.91	10,413			33,130		33,130	17,236					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	383	3,638.35	104,550			263,187		263,187	133,218					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	67	3,638.35	10,980			32,303		32,303	17,520					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021	230	3,647.49	41,363			118,548		118,548	65,632					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021	558	3,647.49	159,544			381,718		381,718	192,159					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	1,827	3,694.62	86,400			190,645		190,645	90,746					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	168	3,694.62	6,262			14,398		14,398	6,791					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133	3,786.99	31,850			74,460		74,460	40,821					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,653	3,694.62	480,200			1,252,192		1,252,192	723,071					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	235	3,694.62	7,221			17,077		17,077	8,155					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	8	3,750.04	2,100			4,820		4,820	2,586					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	7,158	3,694.62	2,089,155			4,598,542		4,598,542	2,383,160					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021	105	3,703.06	18,915			48,365		48,365	27,066					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021	448	3,703.06	130,485			286,110		286,110	147,996					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	99	3,795.54		.17,554		.40,930		.40,930	.23,376					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2021	.01/14/2022	462	3,795.54		136,533		.261,168		.261,168	124,634					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	122	3,862.46		29,762		.62,418		.62,418	.32,656					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	2,018	3,768.25		91,260		.82,766		.82,766	(.8,494)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	7,886	3,768.25		2,362,045		.4,657,168		.4,657,168	2,295,123					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	12	3,824.77		.3,164		.6,481		.6,481	.3,317					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	791	3,768.25		.42,316		.40,498		.40,498	(1,818)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	3,648	3,768.25		.668,282		.1,573,489		.1,573,489	905,207					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	289	3,768.25		.10,137		.8,313		.8,313	(1,824)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/27/2021	.01/27/2022	48	3,750.77		.10,199		.21,962		.21,962	.11,762					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/27/2021	.01/27/2022	342	3,750.77		.115,406		.208,119		.208,119	.92,713					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	737	3,934.83		.241,280		.342,434		.342,434	101,154					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	142	3,934.83		.27,279		.45,368		.45,368	.18,089					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	217	3,932.59		.6,071		.5,287		.5,287	(783)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	6,287	3,932.59		.2,047,230		.2,922,358		.2,922,358	875,128					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	1,376	3,932.59		.52,477		.45,686		.45,686	(6,791)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	93	4,030.90		.25,003		.36,041		.36,041	.11,038					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	34	3,991.58		.10,004		.14,368		.14,368	.4,365					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	2,725	3,932.59		.517,583		.883,228		.883,228	365,646					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.02/16/2021	.02/15/2022	506	3,932.59		.23,283		.20,489		.20,489	(2,794)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/26/2021	.02/25/2022	309	3,811.15		.103,105		.175,832		.175,832	.72,727					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/26/2021	.02/25/2022	10	3,811.15		.1,972		.4,264		.4,264	.2,292					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/12/2021	.03/14/2022	134	3,943.34		.25,445		.43,448		.43,448	.18,003					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/12/2021	.03/14/2022	876	3,943.34		.274,752		.412,566		.412,566	137,814					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.03/15/2021	.03/15/2022	796	3,968.94		.39,816		.33,862		.33,862	(5,954)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.03/15/2021	.03/15/2022	6,708	3,968.94		.2,079,413		.3,024,723		.3,024,723	945,311					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.03/15/2021	.03/15/2022	54	4,028.47		.15,012		.22,071		.22,071	.7,059					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.03/15/2021	.03/15/2022	1,614	3,968.94		.67,253		.54,126		.54,126	(13,126)					-	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		.22,646		.22,646	.6,920					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	610	3,968.94		19,118		13,920		13,920	(5,198)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	3,153	3,968.94		977,422		1,029,375		1,029,375	51,954					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	123	3,974.54		36,162		55,596		55,596	19,434					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	33	3,974.54		5,799		10,995		10,995	5,196					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	759	4,124.66		216,283		264,919		264,919	48,636					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	130	4,124.66		21,412		27,759		27,759	6,347					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	3,165	4,170.42		531,960		580,489		580,489	48,529					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	73	4,274.68		16,714		18,349		18,349	1,635					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	1,284	4,170.42		58,905		20,031		20,031	(38,874)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	613	4,170.42		35,004		12,032		12,032	(22,971)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	329	4,170.42		17,947		5,995		5,995	(11,952)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	85	4,170.42		3,905		1,220		1,220	(2,685)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	7,541	4,170.42		2,163,760		2,401,498		2,401,498	237,738					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	54	4,232.98		13,545		14,953		14,953	1,408					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	114	4,170.42		6,033		1,925		1,925	(4,108)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	452	4,186.72		130,983		141,499		141,499	10,516					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	89	4,186.72		14,718		16,124		16,124	1,407					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	128	4,173.85		22,112		26,154		26,154	4,042					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	319	4,173.85		93,190		105,082		105,082	11,892					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	1,214	4,163.29		56,616		18,881		18,881	(37,736)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	267	4,163.29		13,986		4,783		4,783	(9,203)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	2,779	4,163.29		487,097		586,687		586,687	99,590					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	101	4,267.37		23,787		27,277		27,277	3,491					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	42	4,163.29		1,838		606		606	(1,232)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	29	4,225.74		7,378		8,464		8,464	1,086					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	127	4,163.29		6,307		2,128		2,128	(4,179)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	05/17/2021	05/16/2022	594	4,163.29		33,165		11,408		11,408	(21,757)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	73	4,200.88		11,704		14,191		14,191	2,487					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	128	4,200.88		36,652		40,646		40,646	3,994					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	161	4,255.15		25,794		27,683		27,683	1,889					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	412	4,255.15		115,106		119,380		119,380	4,274					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	5,230	4,246.59		1,470,368		1,547,021		1,547,021	76,653					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	5	4,310.29		1,261		1,328		1,328	68					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	88	4,352.75		19,373		20,399		20,399	1,026					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	2,149	4,246.59		345,913		382,760		382,760	36,847					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	379	4,246.59		22,218		5,145		5,145	(17,073)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	1,179	4,246.59		58,058		12,623		12,623	(45,435)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	47	4,246.59		2,620		593		593	(2,027)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	304	4,246.59		14,061		2,989		2,989	(11,072)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	138	4,246.59		5,558		1,130		1,130	(4,428)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.06/16/2021	.05/16/2022	6,231	4,163.29		1,835,057		2,102,819		2,102,819	267,762					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	98	4,280.70		14,921		16,114		16,114	1,193					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	105	4,280.70		29,026		29,433		29,433	407					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										25,968,844	19,842,978	0	97,781,745	XXX	97,781,745	38,690,184	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										25,968,844	19,842,978	0	97,781,745	XXX	97,781,745	38,690,184	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	213800QKYDSBDFH2K71	.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	549300UOMTB7PD2UT305	.01/31/2018	.07/31/2042	2,495	0.00													
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		Bo	BBG0026RLQP8	.02/11/2021	.02/09/2026	2,878	36.18		50,365		60,064		60,064	9,699						
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	.03/17/2021	.02/05/2028	6,193	23.13		27,869		43,041		43,041	15,173						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	.03/17/2021	.02/05/2028	6,193	19.27		34,062		52,641		52,641	18,579						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	112,296	0	332,566	XXX	332,566	43,451	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										128,060	112,296	0	332,566	XXX	332,566	43,451	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										26,096,904	19,955,274	0	98,114,311	XXX	98,114,311	38,733,635	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										26,096,904	19,955,274	0	98,114,311	XXX	98,114,311	38,733,635	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

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	07/14/2020	07/14/2021	61	3,293.45	(8,154)			(32,758)		(32,758)	(10,992)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	206	3,293.45	(47,013)			(206,504)		(206,504)	(94,536)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	165	3,325.42	(34,645)			(159,874)		(159,874)	(74,606)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	59	3,309.43	(12,954)			(58,281)		(58,281)	(26,936)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	133	3,291.09	(32,379)			(133,826)		(133,826)	(61,122)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	463	3,283.02	(114,667)			(469,007)		(469,007)	(213,183)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	411	3,258.83	(68,741)			(239,183)		(239,183)	(76,656)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,309	3,258.83	(342,648)			(1,357,143)		(1,357,143)	(608,169)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	435	3,274.96	(68,957)			(246,604)		(246,604)	(80,837)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	731	3,274.96	(184,552)			(746,278)		(746,278)	(337,606)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	2,811	3,307.22	(656,668)			(2,777,420)		(2,777,420)	(1,280,766)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	87	3,291.09	(12,930)			(47,745)		(47,745)	(16,012)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	708	3,307.22	(99,809)			(378,211)		(378,211)	(129,824)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	126	3,339.49	(26,487)			(119,971)		(119,971)	(56,407)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	23	3,294.32	(5,490)			(23,262)		(23,262)	(10,645)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	1,127	3,315.29	(154,051)			(592,575)		(592,575)	(205,828)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2020	07/15/2021	3,000	3,315.29	(687,280)			(2,940,038)		(2,940,038)	(1,362,315)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	55	3,336.59	(7,894)			(52,916)		(52,916)	(24,558)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	50	3,352.79	(6,707)			(47,084)		(47,084)	(22,064)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	78	3,368.99	(9,830)			(72,564)		(72,564)	(34,339)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	12	3,368.99	(1,512)			(5,748)		(5,748)	(2,097)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	9	3,360.89	(1,203)			(8,644)		(8,644)	(4,071)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	24	3,336.59	(3,381)			(12,142)		(12,142)	(4,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	112	3,516.20	(21,715)			(87,235)		(87,235)	(44,506)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	105	3,490.90	(21,833)			(84,775)		(84,775)	(42,573)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	65	3,474.04	(7,621)			(28,078)		(28,078)	(12,737)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	43	3,482.47	(4,838)			(18,101)		(18,101)	(8,312)					-	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)			(234,236)		(234,236)	(116,407)					-	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)			(26,099)		(26,099)	(13,386)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	45	3,516.20	(4,379)			(17,473)		(17,473)	(8,432)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	41	3,449.63	(5,422)			(19,877)		(19,877)	(8,550)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	645	3,415.81	(96,160)			(331,274)		(331,274)	(136,144)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	747	3,432.72	(182,305)			(652,730)		(652,730)	(313,594)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	2,583	3,466.54	(581,052)			(2,172,600)		(2,172,600)	(1,065,637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	739	3,466.54	(90,425)			(342,409)		(342,409)	(150,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,311	3,415.81	(333,157)			(1,167,976)		(1,167,976)	(555,322)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	189	3,500.36	(38,528)			(152,870)		(152,870)	(76,546)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	112	3,447.94	(26,456)			(96,576)		(96,576)	(46,840)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	1,131	3,474.99	(133,646)			(514,318)		(514,318)	(229,127)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	109	3,441.17	(26,181)			(94,750)		(94,750)	(45,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	313	3,429.34	(44,425)			(156,839)		(156,839)	(65,636)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	58	3,456.39	(13,133)			(49,080)		(49,080)	(23,926)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/17/2020	08/16/2021	3,004	3,474.99	(661,822)			(2,501,976)		(2,501,976)	(1,233,504)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	160	3,589.09	(34,868)			(113,573)		(113,573)	(59,849)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	26	3,641.35	(5,042)			(17,415)		(17,415)	(9,494)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/27/2020	08/27/2021	15	3,597.80	(1,763)			(4,531)		(4,531)	(2,405)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	18	3,493.51	(4,008)			(14,292)		(14,292)	(6,986)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	10	3,518.88	(1,132)			(4,546)		(4,546)	(2,222)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	8	3,527.34	(1,602)			(5,939)		(5,939)	(2,963)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	489	3,485.05	(112,637)			(398,058)		(398,058)	(193,590)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	86	3,535.80	(17,637)			(66,030)		(66,030)	(33,110)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	108	3,493.51	(13,835)			(53,175)		(53,175)	(25,197)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	41	3,485.05	(5,421)			(20,542)		(20,542)	(9,635)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	4,419	3,494.73	(838,674)			(3,557,452)		(3,557,452)	(1,739,712)					-	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)			(203,036)		(203,036)	(96,104)					-	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)			(168,781)		(168,781)	(80,850)					-	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)			(53,563)		(53,563)	(25,812)					-	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)			(518,463)		(518,463)	(243,414)					-	0001

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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)			(920,658)		(920,658)	(438,828)					-	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)			(94,045)		(94,045)	(41,606)					-	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)			(898,985)		(898,985)	(426,356)					-	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)			(471,703)		(471,703)	(212,821)					-	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)			(138,805)		(138,805)	(68,889)					-	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)			(619,680)		(619,680)	(298,324)					-	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)			(26,871)		(26,871)	(12,367)					-	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)			(2,760,556)		(2,760,556)	(1,342,413)					-	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)			(95,678)		(95,678)	(45,046)					-	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)			(204,233)		(204,233)	(93,319)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	16	3,405.66	(2,698)			(9,287)		(9,287)	(3,860)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	20	3,438.64	(2,997)			(10,741)		(10,741)	(4,626)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	75	3,389.17	(13,481)			(67,653)		(67,653)	(30,759)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	277	3,593.33	(64,178)			(198,816)		(198,816)	(100,833)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	87	3,584.61	(20,445)			(62,741)		(62,741)	(31,649)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	39	3,645.66	(7,911)			(25,832)		(25,832)	(13,538)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	107	3,602.05	(13,130)			(48,032)		(48,032)	(25,863)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	13	3,636.94	(2,696)			(8,716)		(8,716)	(4,542)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	88	3,593.33	(11,144)			(40,298)		(40,298)	(21,495)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	77	3,602.05	(17,550)			(54,818)		(54,818)	(27,952)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	146	3,544.30	(22,063)			(75,224)		(75,224)	(38,050)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	47	3,553.01	(6,922)			(23,926)		(23,926)	(12,212)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,249	3,535.59	(325,163)			(963,162)		(963,162)	(471,335)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	277	3,551.27	(69,779)			(209,557)		(209,557)	(103,515)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,625	3,579.13	(215,816)			(778,350)		(778,350)	(408,284)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	128	3,605.26	(28,222)			(90,138)		(90,138)	(46,018)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	349	3,535.59	(54,177)			(182,245)		(182,245)	(91,361)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,045	3,570.42	(143,343)			(509,642)		(509,642)	(264,879)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	452	3,553.01	(113,362)			(341,278)		(341,278)	(168,756)					-	0001

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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	10/15/2020	10/15/2021	4,322	3,579.13	(1,022,385)			(3,155,665)		(3,155,665)	(1,585,353)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	188	3,521.66	(30,628)			(100,867)		(100,867)	(49,842)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	2,391	3,570.42	(577,019)			(1,765,675)		(1,765,675)	(882,347)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	151	3,544.30	(38,498)			(115,004)		(115,004)	(56,571)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	6	3,509.35	(715)			(3,071)		(3,071)	(1,443)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	94	3,475.45	(23,181)			(78,400)		(78,400)	(36,739)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	47	3,500.88	(6,177)			(26,111)		(26,111)	(12,166)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	32	3,526.31	(3,803)			(16,927)		(16,927)	(8,084)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	14	3,500.88	(3,214)			(11,180)		(11,180)	(5,316)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	6	3,517.83	(692)			(3,024)		(3,024)	(1,432)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	15	3,492.40	(2,045)			(8,502)		(8,502)	(3,929)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	185	3,543.26	(38,854)			(142,004)		(142,004)	(69,220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	180	3,492.40	(42,466)			(146,317)		(146,317)	(69,234)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	11	3,719.59	(1,136)			(4,386)		(4,386)	(2,593)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	43	3,683.74	(9,425)			(27,546)		(27,546)	(14,483)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	169	3,746.48	(31,746)			(99,007)		(99,007)	(54,178)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	216	3,674.78	(48,452)			(140,216)		(140,216)	(73,301)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	35	3,737.52	(6,634)			(20,505)		(20,505)	(11,158)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	97	3,692.70	(20,725)			(61,111)		(61,111)	(32,317)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	32	3,701.67	(3,468)			(12,978)		(12,978)	(7,545)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	9	3,692.70	(1,054)			(3,886)		(3,886)	(2,240)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	357	3,690.38	(48,265)			(152,303)		(152,303)	(88,448)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	3,589	3,726.65	(793,646)			(2,166,398)		(2,166,398)	(1,168,366)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	18	3,703.08	(4,145)			(11,197)		(11,197)	(5,948)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	112	3,681.31	(27,487)			(71,972)		(71,972)	(37,705)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	627	3,699.45	(148,034)			(393,988)		(393,988)	(208,821)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,111	3,726.65	(247,792)			(824,932)		(824,932)	(495,571)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	87	3,681.31	(12,150)			(37,824)		(37,824)	(21,780)					-	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)			(65,633)		(65,633)	(38,443)					-	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	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167	3,753.85	(34,104)			(96,630)		(96,630)	(53,004)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,057	3,717.58	(465,280)			(1,258,299)		(1,258,299)	(674,709)					-	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)			(540,352)		(540,352)	(284,740)					-	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)			(15,779)		(15,779)	(9,056)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	21	3,783.88	(1,757)			(7,092)		(7,092)	(4,376)					-	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)			(38,040)		(38,040)	(20,629)					-	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)			(94,026)		(94,026)	(50,704)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	9	3,747.50	(850)			(3,193)		(3,193)	(1,908)					-	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)			(77,604)		(77,604)	(43,460)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	18	3,756.60	(3,517)			(10,218)		(10,218)	(5,572)					-	0001
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)			(44,951)		(44,951)	(27,439)					-	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)			(11,703)		(11,703)	(7,357)					-	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)			(102,231)		(102,231)	(55,106)					-	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)			(92,589)		(92,589)	(50,180)					-	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)			(85,835)		(85,835)	(46,015)					-	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)			(8,569)		(8,569)	(5,000)					-	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)			(27,227)		(27,227)	(16,496)					-	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)			(43,059)		(43,059)	(23,956)					-	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)			(62,661)		(62,661)	(33,617)					-	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)			(787,410)		(787,410)	(494,162)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,344	3,786.99	(551,555)			(1,315,917)		(1,315,917)	(721,421)					-	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)			(58,708)		(58,708)	(35,755)					-	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)			(41,848)		(41,848)	(25,874)					-	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)			(2,333,697)		(2,333,697)	(1,286,167)					-	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)			(4,624)		(4,624)	(2,522)					-	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)			(40,635)		(40,635)	(24,937)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	415	3,758.28	(104,288)			(243,270)		(243,270)	(131,235)					-	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)			(53,199)		(53,199)	(32,156)					-	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)			(70,233)		(70,233)	(39,325)					-	0001

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	12/15/2020	12/15/2021	76	3,772.21	(18,463)			(43,522)		(43,522)	(23,657)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	66	3,851.64	(6,439)			(21,278)		(21,278)	(13,942)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	81	3,814.15	(8,821)			(28,495)		(28,495)	(17,364)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	25	3,823.41	(2,584)			(8,457)		(8,457)	(5,188)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	54	3,814.15	(11,781)			(29,161)		(29,161)	(16,113)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	179	3,869.70	(34,078)			(88,727)		(88,727)	(50,663)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	215	3,804.89	(48,158)			(118,348)		(118,348)	(65,053)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	8	3,871.45	(1,959)			(3,967)		(3,967)	(2,008)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	11	3,928.38	(1,090)			(3,060)		(3,060)	(1,970)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	120	3,937.87	(25,417)			(53,784)		(53,784)	(28,367)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	15	3,966.34	(1,285)			(3,773)		(3,773)	(2,489)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	20	3,909.41	(4,601)			(9,554)		(9,554)	(4,953)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	44	3,909.41	(4,909)			(13,463)		(13,463)	(8,555)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	12	3,918.90	(1,250)			(3,466)		(3,466)	(2,217)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	18	3,871.45	(2,385)			(6,235)		(6,235)	(3,850)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	66	3,918.90	(14,542)			(30,379)		(30,379)	(15,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	248	3,899.92	(57,443)			(118,535)		(118,535)	(61,092)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,022	3,871.88	(127,089)			(341,571)		(341,571)	(214,483)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	172	3,834.19	(24,856)			(63,701)		(63,701)	(38,845)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	6,723	3,862.46	(1,633,094)			(3,437,815)		(3,437,815)	(1,804,721)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	216	3,809.70	(59,096)			(120,131)		(120,131)	(61,035)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	310	3,824.77	(46,332)			(117,399)		(117,399)	(71,067)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	122	3,890.72	(27,669)			(59,571)		(59,571)	(31,902)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	109	3,809.70	(17,150)			(42,676)		(42,676)	(25,525)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	313	3,834.19	(81,090)			(167,489)		(167,489)	(86,400)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	633	3,824.77	(167,355)			(343,530)		(343,530)	(176,175)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	1,751	3,862.46	(226,248)			(600,810)		(600,810)	(374,562)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	12	3,843.62	(3,016)			(6,292)		(6,292)	(3,276)					-	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)			(99,414)		(99,414)	(61,522)					-	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	.01/27/2021	.01/27/2022	35	3,863.29		(5,182)		(12,574)		(12,574)	(7,393)					-	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)		(4,944)		(4,944)	(2,325)					-	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)		(4,241)		(4,241)	(2,508)					-	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)		(61,587)		(61,587)	(29,970)					-	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)		(35,669)		(35,669)	(17,107)					-	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)		(5,850)		(5,850)	(2,792)					-	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)		(64,322)		(64,322)	(30,997)					-	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)		(25,562)		(25,562)	(10,835)					-	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)		(71,027)		(71,027)	(22,043)					-	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)		(5,648)		(5,648)	(1,761)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	12	4,092.22		(1,278)		(2,181)		(2,181)	(902)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	16	4,052.87		(1,991)		(3,452)		(3,452)	(1,461)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	224	4,043.04		(58,896)		(85,406)		(85,406)	(26,510)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	139	4,082.39		(33,647)		(48,891)		(48,891)	(15,244)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	26	4,003.69		(7,292)		(10,542)		(10,542)	(3,250)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/12/2021	.02/14/2022	142	4,062.71		(35,704)		(51,774)		(51,774)	(16,070)					-	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)		(20,370)		(20,370)	(8,999)					-	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)		(137,290)		(137,290)	(42,862)					-	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)		(58,516)		(58,516)	(18,308)					-	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)		(2,120,092)		(2,120,092)	(668,720)					-	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)		(316,702)		(316,702)	(140,302)					-	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)		(25,559)		(25,559)	(7,958)					-	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)		(117,763)		(117,763)	(37,033)					-	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)		(21,394)		(21,394)	(9,394)					-	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)		(33,973)		(33,973)	(10,759)					-	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)		(240,031)		(240,031)	(106,349)					-	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)		(13,796)		(13,796)	(4,332)					-	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)		(33,145)		(33,145)	(14,521)					-	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)		(16,231)		(16,231)	(7,074)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/26/2021	02/25/2022	45		3,954.07		(11,050)		(20,272)		(20,272)	(9,222)					-	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)		(11,624)		(11,624)	(5,096)					-	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)		(30,286)		(30,286)	(13,588)					-	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)		(69,340)		(69,340)	(31,281)					-	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)		(3,252)		(3,252)	(1,950)					-	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)		(14,060)		(14,060)	(6,369)					-	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)		(72,349)		(72,349)	(26,044)					-	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)		(3,907)		(3,907)	(1,736)					-	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)		(1,880)		(1,880)	(842)					-	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)		(113,969)		(113,969)	(41,281)					-	0001
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)		(6,371)		(6,371)	(2,857)					-	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)		(17,828)		(17,828)	(7,976)					-	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)		(67,950)		(67,950)	(24,831)					-	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)		(75,322)		(75,322)	(27,383)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	60		4,107.85		(14,268)		(20,905)		(20,905)	(6,637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	251		4,048.32		(65,969)		(64,771)		(64,771)	1,198					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	509		4,028.47		(138,572)		(206,415)		(206,415)	(67,843)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	86		4,008.63		(24,310)		(25,027)		(25,027)	(717)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	1,625		4,068.16		(412,155)		(393,003)		(393,003)	19,152					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	5,920		4,068.16		(1,484,884)		(2,226,111)		(2,226,111)	(741,227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	105		4,038.40		(27,888)		(41,628)		(41,628)	(13,740)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	868		4,078.09		(216,002)		(202,806)		(202,806)	13,196					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	175		4,022.52		(48,303)		(71,804)		(71,804)	(23,501)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	54		4,050.30		(14,170)		(21,184)		(21,184)	(7,014)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	111		4,038.40		(29,744)		(29,570)		(29,570)	174					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELI146	03/15/2021	03/15/2022	213		4,028.47		(58,221)		(58,579)		(58,579)	(359)					-	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)		(2,619)		(2,619)	(1,422)					-	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)		(3,851)		(3,851)	(1,537)					-	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)		(5,117)		(5,117)	(2,794)					-	0001

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	03/26/2021	03/25/2022	63		4, 123.59		(12, 876)		(21, 523)		(21, 523)	(8, 646)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/26/2021	03/25/2022	49		4, 093.78		(10, 764)		(17, 767)		(17, 767)	(7, 003)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	74		4, 279.33		(14, 592)		(18, 210)		(18, 210)	(3, 618)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	89		4, 238.09		(9, 138)		(11, 768)		(11, 768)	(2, 629)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	201		4, 238.09		(44, 020)		(54, 854)		(54, 854)	(10, 834)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	50		4, 227.78		(11, 206)		(13, 960)		(13, 960)	(2, 754)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	30		4, 248.40		(2, 951)		(3, 777)		(3, 777)	(826)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	350		4, 248.40		(74, 696)		(93, 123)		(93, 123)	(18, 427)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	85		4, 258.71		(17, 625)		(21, 988)		(21, 988)	(4, 363)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	11		4, 289.65		(931)		(1, 151)		(1, 151)	(220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	73		4, 305.96		(15, 433)		(16, 959)		(16, 959)	(1, 526)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	145		4, 243.40		(35, 332)		(39, 241)		(39, 241)	(3, 909)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	464		4, 295.53		(100, 233)		(110, 506)		(110, 506)	(10, 273)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	103		4, 243.40		(13, 029)		(13, 732)		(13, 732)	(703)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	102		4, 232.98		(13, 388)		(14, 264)		(14, 264)	(877)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	191		4, 241.32		(24, 248)		(25, 647)		(25, 647)	(1, 400)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	54		4, 260.08		(12, 668)		(14, 026)		(14, 026)	(1, 358)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	213		4, 251.74		(50, 997)		(56, 601)		(56, 601)	(5, 604)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	1, 572		4, 274.68		(175, 674)		(178, 853)		(178, 853)	(3, 179)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	1, 722		4, 274.68		(390, 592)		(431, 979)		(431, 979)	(41, 387)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	4, 033		4, 264.25		(936, 874)		(1, 038, 017)		(1, 038, 017)	(101, 143)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	1, 198		4, 285.11		(127, 872)		(129, 006)		(129, 006)	(1, 134)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	04/15/2021	04/18/2022	964		4, 232.98		(240, 396)		(267, 163)		(267, 163)	(26, 767)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	343		4, 312.32		(73, 206)		(80, 062)		(80, 062)	(6, 856)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	23		4, 270.45		(2, 619)		(2, 872)		(2, 872)	(253)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	35		4, 312.32		(3, 371)		(3, 595)		(3, 595)	(224)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	43		4, 322.79		(8, 859)		(9, 676)		(9, 676)	(817)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	49		4, 343.72		(9, 731)		(10, 598)		(10, 598)	(866)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	31		4, 354.19		(2, 432)		(2, 494)		(2, 494)	(62)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	.04/27/2021	.04/27/2022	18	4,354.19		(3,405)		(3,701)		(3,701)	(296)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	111	4,288.63		(24,846)		(28,260)		(28,260)	(3,414)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	38	4,330.37		(7,629)		(8,667)		(8,667)	(1,038)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	46	4,299.07		(4,854)		(5,679)		(5,679)	(825)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	43	4,309.50		(9,156)		(10,410)		(10,410)	(1,254)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	14	4,330.37		(1,251)		(1,443)		(1,443)	(191)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	128	4,299.07		(28,066)		(31,913)		(31,913)	(3,847)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	62	4,278.20		(7,055)		(8,317)		(8,317)	(1,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	7	4,257.33		(837)		(993)		(993)	(156)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	2,327	4,267.37		(268,413)		(329,922)		(329,922)	(61,509)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	107	4,273.62		(24,475)		(28,420)		(28,420)	(3,945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	29	4,248.64		(6,938)		(8,046)		(8,046)	(1,108)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	101	4,309.01		(21,303)		(24,708)		(24,708)	(3,405)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	138	4,288.19		(14,548)		(17,860)		(17,860)	(3,313)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	201	4,236.15		(26,303)		(32,372)		(32,372)	(6,070)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	70	4,225.74		(9,512)		(11,718)		(11,718)	(2,206)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	258	4,236.15		(64,393)		(74,744)		(74,744)	(10,352)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	1,518	4,267.37		(352,656)		(409,489)		(409,489)	(56,833)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	285	4,225.74		(72,641)		(84,296)		(84,296)	(11,656)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	43	4,238.23		(5,616)		(6,922)		(6,922)	(1,306)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	3,717	4,256.96		(885,170)		(1,026,861)		(1,026,861)	(141,691)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	49	4,326.91		(4,323)		(5,640)		(5,640)	(1,317)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	92	4,326.91		(19,127)		(21,824)		(21,824)	(2,697)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	11	4,358.41		(814)		(1,070)		(1,070)	(256)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	14	4,284.90		(1,524)		(1,964)		(1,964)	(440)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	26	4,337.41		(5,272)		(6,020)		(6,020)	(748)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	11	4,358.41		(2,061)		(2,356)		(2,356)	(295)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	39	4,382.80		(3,477)		(3,914)		(3,914)	(437)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	74	4,414.72		(13,860)		(14,598)		(14,598)	(738)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	172	4,361.53		(37,011)		(38,812)		(38,812)	(1,801)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	102	4,372.17		(9,656)		(10,851)		(10,851)	(1,195)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	166	4,382.80		(33,936)		(35,619)		(35,619)	(1,683)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	21	4,340.25		(2,296)		(2,567)		(2,567)	(270)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	1,638	4,352.75		(164,834)		(191,899)		(191,899)	(27,065)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	265	4,310.29		(63,788)		(67,936)		(67,936)	(4,149)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	404	4,373.99		(83,006)		(88,710)		(88,710)	(5,704)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	192	4,363.37		(18,383)		(21,515)		(21,515)	(3,132)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	201	4,320.91		(47,282)		(50,359)		(50,359)	(3,078)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	97	4,320.91		(11,193)		(12,941)		(12,941)	(1,748)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	47	4,316.66		(5,560)		(6,424)		(6,424)	(864)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	5	4,333.65		(1,179)		(1,257)		(1,257)	(78)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	3,151	4,342.14		(702,450)		(748,967)		(748,967)	(46,517)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	88	4,395.22		(17,129)		(18,319)		(18,319)	(1,190)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	1,066	4,352.75		(231,228)		(246,805)		(246,805)	(15,578)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	144	4,376.11		(29,450)		(31,436)		(31,436)	(1,986)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2021	06/15/2022	175	4,310.29		(21,307)		(24,553)		(24,553)	(3,246)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	06/16/2021	05/16/2022	346	4,298.60		(74,679)		(86,794)		(86,794)	(12,116)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	30	4,409.12		(2,455)		(2,948)		(2,948)	(493)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	30	4,409.12		(5,972)		(6,238)		(6,238)	(265)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	59	4,398.42		(5,090)		(6,067)		(6,067)	(977)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	9	4,377.02		(830)		(974)		(974)	(144)					-	0001	
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	75	4,441.23		(13,488)		(14,146)		(14,146)	(658)					-	0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(15,416,974)	(13,702,278)	0	(71,990,955)	XXX	(71,990,955)	(31,865,128)	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(15,416,974)	(13,702,278)	0	(71,990,955)	XXX	(71,990,955)	(31,865,128)	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(15,416,974)	(13,702,278)	0	(71,990,955)	XXX	(71,990,955)	(31,865,128)	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0989999999. Total Written Options										(15,416,974)	(13,702,278)	0	(71,990,955)	XXX	(71,990,955)	(31,865,128)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										10,551,870	6,140,700	0	25,790,790	XXX	25,790,790	6,825,056	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	112,296	0	332,566	XXX	332,566	43,451	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										10,679,930	6,252,996	0	26,123,356	XXX	26,123,356	6,868,507	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

1. Offset per SSAP No. 64		
2. Net after right of offset per SSAP No. 64	98,114,311	(71,990,955)

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

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	Cash.....	W22LR0WP21HZNB6K528	Cash.....	8,600,000	8,600,000	XXX		V
Morgan Stanley	Cash.....	4PQUHN3JPFQFNF3B6653	Cash.....	2,400,000	2,400,000	XXX		V
Wells Fargo	Cash.....	PBLDOEJOB5FWOLXP3B76	Cash.....	1,260,000	1,260,000	XXX		V
0299999999 - Total				12,260,000	12,260,000	XXX	XXX	XXX

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

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

[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 .....	.....	.....	48,115,326	48,115,326	.....07/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				48,115,326	48,115,326	XXX
9999999 - Totals				48,115,326	48,115,326	XXX

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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	1,200,000	1,200,000	05/15/2024
690353-C9-6	DFC		1.A	3,896,226	3,896,226	01/15/2030
690353-U8-8	DFC		1.A	1,396,116	1,396,116	02/15/2028
90376P-AB-7	INT DEV FIN CORP		1.A	2,648,700	2,648,700	04/20/2035
90376P-BA-8	INT DEV FIN CORP		1.A	4,000,060	4,000,000	08/13/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				15,086,735	15,086,675	XXX
0599999. Total - U.S. Government Bonds				15,086,735	15,086,675	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
62630III-CII-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.D FE	1,500,000	1,500,000	11/01/2024
62630III-CV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	04/15/2026
62630III-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	900,000	900,000	05/01/2041
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,400,000	3,400,000	XXX
3199999. Total - U.S. Special Revenues Bonds				3,400,000	3,400,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	6,006,783	6,000,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	1,551,468	1,550,000	01/06/2022
15189II-AN-0	CENTERPOINT		1.G FE	1,575,290	1,575,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEWI YORK		1.E FE	2,703,239	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	700,494	700,000	11/26/2021
57629III-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	2,701,220	2,700,000	01/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	2,415,309	2,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	3,800,699	3,800,000	03/11/2023
69430B-JR-9	PACIFIC GAS & EL		2.C FE	1,761,699	1,760,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	1,300,743	1,300,000	06/13/2022
88236T-HE-8	TOYOTA		1.E FE	5,103,790	5,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				29,620,734	29,600,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				29,620,734	29,600,000	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				44,707,469	44,686,675	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				3,400,000	3,400,000	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				48,107,469	48,086,675	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	BATINT CP		1.A	2,699,525	2,697,884	07/22/2021
000000-00-0	CNRWAY CP		1.A	1,698,986	1,699,522	09/21/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	6,493,841	6,494,717	11/04/2021
000000-00-0	Entergy Corp CP		1.A	4,198,032	4,198,068	08/25/2021
000000-00-0	LLOYDS BANK CORP MKTS/NY CP		1.E	249,822	249,898	11/04/2021
000000-00-0	NEW YORK ST POWER AUTH CP		1.A	4,046,876	4,048,009	12/01/2021
000000-00-0	TOTAL CAPITAL CANADA LTD CP		1.E	2,199,576	2,199,333	08/09/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				21,586,658	21,587,431	XXX
	BAYLOR SCOTT & WHITE HLD CP		1.A	3,499,170	3,499,193	08/23/2021
	DANSKE BANK A/S CP		1.E	5,049,359	5,049,114	07/26/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	45,617	45,617	
	EVERGY INC CP		1.A	2,399,891	2,399,691	07/07/2021
	FIDELITY NATL INFO SERV CP		1.A	2,949,347	2,949,359	07/26/2021
	KOMATSU FINANCE AMERICA CP		1.A	2,998,325	2,999,258	09/22/2021
	LIBERTY UTILITIES CO CP		1.A	2,749,460	2,749,701	07/26/2021
	LLOYDS BANK CP		1.A	2,509,069	2,509,393	09/23/2021
	MERCY HEALTHCARE SYSTEM CP		1.A	1,099,806	1,099,641	08/02/2021
	OSLETHORP CP		1.A	4,499,588	4,499,431	07/13/2021
	SINOPEC CENTURY AMERICA CP		1.A	5,649,148	5,648,823	07/16/2021
	VII CREDIT INC CP		1.A	349,851	349,884	08/27/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				33,798,631	33,799,105	XXX
9999999 - Totals				103,492,758	103,473,211	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	33,525,374	Book/Adjusted Carrying Value \$	33,502,657
2. Average balance for the year	Fair Value \$	86,615,519	Book/Adjusted Carrying Value \$	86,640,884

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					(438,237)	113,554	186,103	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,249,894	1,236,738	1,198,215	XXX.
HUNTINGTON BANK COLUMBUS, OH					1,354,814	1,354,798	1,354,795	XXX.
JP MORGAN/CHASE NEW YORK, NY					(22,829,650)	(14,349,405)	(18,208,041)	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					5,032,185	5,032,803	5,033,442	XXX.
US BANK CINCINNATI, OH					1,764,920	3,529,362	3,382,772	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			348,342	344,736	341,167	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(13,517,732)	(2,737,414)	(6,711,547)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(13,517,732)	(2,737,414)	(6,711,547)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(13,517,732)	(2,737,414)	(6,711,547)	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	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
.....	BAYLOR SCOTT & WHITE HLD CP .....	.....	.06/01/2021	0.100 .....	.08/23/2021	3,499,193	292	0
.....	ETNGPP CP .....	.....	.06/02/2021	0.160 .....	.07/06/2021	1,999,698	258	0
.....	EVERGY INC CP .....	.....	.06/08/2021	0.160 .....	.07/07/2021	2,399,691	245	0
.....	FIDELITY NATL INFO SERV CP .....	.....	.06/22/2021	0.230 .....	.07/26/2021	2,949,359	170	0
.....	KOMATSU FINANCE AMERICA CP .....	.....	.06/24/2021	0.100 .....	.09/22/2021	2,999,258	50	0
.....	LIBERTY UTILITIES CO CP .....	.....	.06/28/2021	0.140 .....	.07/26/2021	2,749,701	32	0
.....	LLOYDS BANK CP .....	.....	.06/28/2021	0.100 .....	.09/23/2021	2,509,393	21	0
.....	MERCY HEALTHCARE SYSTEM CP .....	.....	.05/10/2021	0.140 .....	.08/02/2021	1,099,641	222	0
.....	MONTANA-DAKOTA UTILITIES CP .....	.....	.06/30/2021	0.120 .....	.07/01/2021	2,499,992	8	0
.....	OGLETHORP CP .....	.....	.06/08/2021	0.130 .....	.07/13/2021	4,499,431	374	0
.....	SEMPRA ENERGY CP .....	.....	.06/30/2021	0.140 .....	.07/09/2021	1,999,930	8	0
.....	SINOPEC CENTURY AMERICA CP .....	.....	.06/16/2021	0.250 .....	.07/16/2021	5,648,823	589	0
.....	VII CREDIT INC CP .....	.....	.06/08/2021	0.140 .....	.07/12/2021	1,999,736	179	0
.....	VII CREDIT INC CP .....	.....	.06/25/2021	0.190 .....	.08/27/2021	349,884	11	0
.....	DANSKE BANK A/S CP .....	.....	.06/21/2021	0.100 .....	.07/26/2021	5,049,114	507	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						42,252,844	2,966	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						42,252,844	2,966	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						42,252,844	2,966	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						42,252,844	2,966	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD .....	.04/01/2021	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 .....	.....	.06/30/2021	0.000 .....	.....	34,666,355	0	261
8699999. Subtotal - All Other Money Market Mutual Funds						34,666,355	0	261
.....
.....
9999999 - Total Cash Equivalents						77,044,199	2,966	366