



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

Chairman of the Board John Finn Barrett

Secretary and Counsel Donald Joseph Wuebbling

President & CEO John Henry Bultema III

OTHER

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
David Todd Henderson, Sr VP, Chief Actuary, Risk and Data Officer	Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP
Stephen Gale Hussey, Jr., Sr VP	Jay Vincent Johnson, VP, Treasurer	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	John Henry Bultema III	Jill Tripp McGruder
Jonathan David Niemeyer	Donald Joseph Wuebbling #	

State of Ohio SS:
County of Hamilton

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

John Henry Bultema III
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this 27th day of October, 2021

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

STATEMENT AS OF SEPTEMBER 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	4,037,454,953	0	4,037,454,953	3,804,038,423
2. Stocks:				
2.1 Preferred stocks	19,314,033	0	19,314,033	29,676,833
2.2 Common stocks	144,750,967	678,613	144,072,354	122,827,299
3. Mortgage loans on real estate:				
3.1 First liens	629,327,407	0	629,327,407	612,405,603
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$(4,878,661)), cash equivalents (\$21,881,090) and short-term investments (\$37,880,080)	54,882,509		54,882,509	48,802,087
6. Contract loans (including \$ premium notes)	674,910,744	0	674,910,744	656,046,366
7. Derivatives	66,739,805	0	66,739,805	114,170,913
8. Other invested assets	416,427,750	6,060,831	410,366,919	414,480,032
9. Receivables for securities	2,352,211	0	2,352,211	566,403
10. Securities lending reinvested collateral assets	19,855,192		19,855,192	16,110,852
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,066,015,571	6,739,444	6,059,276,127	5,819,124,811
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	57,152,553	0	57,152,553	51,814,341
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,665,047	0	8,665,047	7,940,124
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	45,450,165		45,450,165	43,171,255
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,203,634	0	3,203,634	4,390,466
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	62,470	0	62,470	26,925
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	4,644,696		4,644,696	0
18.2 Net deferred tax asset	63,100,525	25,525,790	37,574,735	35,982,991
19. Guaranty funds receivable or on deposit	1,595,225	0	1,595,225	1,647,651
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	7,581,523	7,581,523	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,257,471,409	39,846,757	6,217,624,652	5,964,098,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,257,471,409	39,846,757	6,217,624,652	5,964,098,564
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$4,891,808,532 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,891,808,532	4,685,419,722
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	246,610	263,016
3. Liability for deposit-type contracts (including \$ Modco Reserve)	486,735,528	429,659,579
4. Contract claims:		
4.1 Life	16,660,857	21,042,989
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$1,112,025 and coupons \$ due and unpaid	1,112,025	1,265,036
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	78,359,286	74,775,894
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,248,715	1,334,727
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$3,227,317 ceded	3,227,317	3,636,807
9.4 Interest Maintenance Reserve	19,757,378	9,046,336
10. Commissions to agents due or accrued-life and annuity contracts \$517,123 , accident and health \$ and deposit-type contract funds \$	517,123	731,126
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	788,310	560,242
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,802,822	3,253,522
15.1 Current federal and foreign income taxes, including \$0 on realized capital gains (losses)		3,126,165
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	198,483	166,350
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	6,633,829	8,544,847
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,190,830	1,088,710
22. Borrowed money \$0 and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	100,604,600	82,572,724
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,186,433	1,635,809
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	45,612,658	91,859,843
24.09 Payable for securities	13,569,876	885,044
24.10 Payable for securities lending	116,276,293	86,129,514
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	80,601,130	94,047,043
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,870,138,635	5,601,045,045
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	5,870,138,635	5,601,045,045
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	210,072,668	210,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	134,913,349	150,480,851
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	344,986,017	360,553,519
38. Totals of Lines 29, 30 and 37	347,486,017	363,053,519
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,217,624,652	5,964,098,564
DETAILS OF WRITE-INS		
2501. Unfunded commitment to low income housing tax credit property	70,409,514	79,451,930
2502. Payable for collateral on derivatives	8,600,000	13,450,000
2503. Outstanding disbursement - death	1,146,377	759,865
2598. Summary of remaining write-ins for Line 25 from overflow page	445,239	385,248
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	80,601,130	94,047,043
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	472,329,074	433,514,785	589,208,110
2. Considerations for supplementary contracts with life contingencies	5,954,624	822,639	1,923,247
3. Net investment income	177,740,134	171,320,731	230,524,751
4. Amortization of Interest Maintenance Reserve (IMR)	2,464,472	459,172	569,250
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	41,345	34,632	38,236
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	939,385	815,705	1,048,159
9. Totals (Lines 1 to 8.3)	659,469,034	606,967,664	823,311,753
10. Death benefits	29,405,064	25,440,686	39,049,487
11. Matured endowments (excluding guaranteed annual pure endowments)	148,243	76,457	85,090
12. Annuity benefits	33,235,652	32,493,633	41,073,781
13. Disability benefits and benefits under accident and health contracts	1,033,814	1,122,296	1,454,914
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	249,482,143	247,734,864	316,733,758
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	4,154,681	6,966,017	8,369,206
18. Payments on supplementary contracts with life contingencies	2,460,268	1,729,612	2,339,476
19. Increase in aggregate reserves for life and accident and health contracts	202,529,956	137,119,842	207,506,292
20. Totals (Lines 10 to 19)	522,449,821	452,683,407	616,612,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	57,291,758	50,082,183	70,424,277
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	34,120,941	31,587,179	41,877,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,313,966	6,693,726	9,187,922
25. Increase in loading on deferred and uncollected premiums	248,646	2,533,072	3,535,181
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	1,715,548	1,882,454	2,354,661
28. Totals (Lines 20 to 27)	624,140,680	545,462,021	743,991,487
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	35,328,354	61,505,643	79,320,266
30. Dividends to policyholders and refunds to members	56,631,035	52,757,859	73,281,774
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,302,681)	8,747,784	6,038,492
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(16,968,067)	(11,741,529)	(10,026,878)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(4,334,614)	20,489,313	16,065,370
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$3,003,630 (excluding taxes of \$3,502,352	2,514,157	(4,266,399)	(13,304,619)
35. Net income (Line 33 plus Line 34)	(1,820,457)	16,222,914	2,760,751
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)	(1,820,457)	16,222,914	2,760,751
38. Change in net unrealized capital gains (losses) less capital gains tax of \$2,628,378	9,662,995	(33,759,059)	(11,911,067)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	9,503,375	2,711,121	10,244,408
41. Change in nonadmitted assets	(11,039,092)	(11,350,626)	(6,521,037)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(18,031,876)	19,145,984	9,616,977
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(3,842,447)	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(15,567,502)	(7,029,666)	4,190,032
55. Capital and surplus, as of statement date (Lines 36 + 54)	347,486,017	351,833,821	363,053,519
DETAILS OF WRITE-INS			
08.301. Pension administration fees	930,736	806,535	1,035,680
08.302. Miscellaneous income	8,649	9,170	12,479
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	939,385	815,705	1,048,159
2701. Benefits for employess and agents not included elsewhere	1,524,321	1,249,939	1,667,231
2702. Securities lending interest expense	191,227	632,515	687,430
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,715,548	1,882,454	2,354,661
5301. Prior year reserve correction	(3,842,447)		
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,842,447)	0	0

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	474,945,207	431,935,422	587,601,417
2. Net investment income	180,109,326	174,046,264	236,054,463
3. Miscellaneous income	945,185	879,155	1,111,620
4. Total (Lines 1 to 3)	655,999,718	606,860,841	824,767,500
5. Benefit and loss related payments	323,524,654	310,597,990	396,605,995
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	101,826,423	90,949,104	123,515,159
8. Dividends paid to policyholders	53,200,654	50,177,766	69,214,262
9. Federal and foreign income taxes paid (recovered) net of \$ 6,261,594 tax on capital gains (losses)	(2,691,224)	(6,537,173)	(10,979,650)
10. Total (Lines 5 through 9)	475,860,507	445,187,687	578,355,766
11. Net cash from operations (Line 4 minus Line 10)	180,139,211	161,673,154	246,411,734
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	491,896,310	541,659,180	759,859,573
12.2 Stocks	25,928,254	7,935,717	9,989,380
12.3 Mortgage loans	48,828,196	16,493,727	22,472,472
12.4 Real estate	0	0	0
12.5 Other invested assets	18,810,279	22,317,727	39,561,675
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,406	5,340	5,360
12.7 Miscellaneous proceeds	12,684,832	0	1,416,512
12.8 Total investment proceeds (Lines 12.1 to 12.7)	598,153,277	588,411,691	833,304,972
13. Cost of investments acquired (long-term only):			
13.1 Bonds	716,926,831	570,163,046	810,135,975
13.2 Stocks	23,937,608	13,325,806	14,338,628
13.3 Mortgage loans	65,750,000	71,760,000	83,010,000
13.4 Real estate	0	0	0
13.5 Other invested assets	33,960,035	51,603,712	71,161,218
13.6 Miscellaneous applications	14,279,246	33,555,234	34,042,048
13.7 Total investments acquired (Lines 13.1 to 13.6)	854,853,720	740,407,798	1,012,687,869
14. Net increase (or decrease) in contract loans and premium notes	18,864,378	18,717,762	24,554,798
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(275,564,821)	(170,713,869)	(203,937,695)
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	57,075,949	(28,949,189)	(100,679,857)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	44,430,083	13,289,939	21,917,156
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	101,506,032	(15,659,250)	(78,762,701)
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)	6,080,422	(24,699,965)	(36,288,662)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	48,802,087	85,090,749	85,090,749
19.2 End of period (Line 18 plus Line 19.1)	54,882,509	60,390,784	48,802,087

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	409,602,113	360,008,312	501,718,132
3. Ordinary individual annuities	65,638,783	81,056,219	101,312,736
4. Credit life (group and individual)			0
5. Group life insurance	24,024	25,748	34,275
6. Group annuities	24,472,701	19,513,497	25,271,071
7. A & H - group	118,689	123,300	179,419
8. A & H - credit (group and individual)			0
9. A & H - other	57,691	68,814	88,548
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	499,914,001	460,795,890	628,604,181
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	499,914,001	460,795,890	628,604,181
14. Deposit-type contracts	1,646,785,024	1,904,880,675	2,500,475,482
15. Total (Lines 13 and 14)	2,146,699,025	2,365,676,565	3,129,079,663
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	(1,820,457)	2,760,751
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(1,164,681)	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>(655,776)</u>	<u>2,760,751</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	347,486,017	363,053,519
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>347,486,017</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

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

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

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C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

1	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 September 30, 2021:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|-----------|
| 1. Less than 12 Months | 1,886,788 |
| 2. 12 Months or Longer | 308,841 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-------------|
| 1. Less than 12 Months | 274,599,652 |
| 2. 12 Months or Longer | 48,138,287 |
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- 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 replighted is \$116.2 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

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N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	66,739,805	—	66,739,805

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(45,612,658)	—	(45,612,658)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

11. Debt.

B. FHLB (Federal Home Loan Bank) Agreements.

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

(2) FHLB Capital Stock

a. Aggregate Totals

	¹ Total 2+3	² General Account	³ Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	5,964,099	5,964,099	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	17,283,320	17,283,320	—
(d) Excess Stock	1,047,881	1,047,881	—
(e) Aggregate Total (a+b+c+d)	24,295,300	24,295,300	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	440,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,275,989	9,275,989	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	11,899,211	11,899,211	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	21,175,200	21,175,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	485,000,000	XXX	XXX

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

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

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	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)	598,351,392	550,232,322	391,355,750
2. Current Year General Account Total Collateral Pledged	598,351,392	550,232,322	391,355,750
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	660,191,571	616,218,029	342,585,053

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

b. Maximum Amount Pledged During Reporting Period

	1	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	391,355,750	391,355,750	—	388,880,580
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	391,355,750	391,355,750	—	388,880,580
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	342,585,053	342,585,053	—	339,185,765
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	342,585,053	342,585,053	—	339,185,765

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b. Maximum Amount During Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	1,376,285	—	—	1,376,285
Bonds: Exchange traded funds	3,029,337	—	—	—	3,029,337
Bonds: Affiliates	—	14,935,668	—	—	14,935,668
Common stock: Unaffiliated	110,186,977	—	—	9,587,277	119,774,254
Derivative assets: Options, purchased	—	—	66,305,316	—	66,305,316
Derivative assets: Stock warrants	—	434,492	—	—	434,492
Total assets at fair value	113,216,314	16,746,445	66,305,316	9,587,277	205,855,352

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(45,612,657)	—	(45,612,657)
Total liabilities at fair value	—	—	(45,612,657)	—	(45,612,657)

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

Quarter Ended at 09/30/2021

Description	Beginning Balance at 07/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2021
a. Assets										
Derivative assets: Options, purchased	97,781,745	—	—	(3,131,973)	(29,517,917)	8,958,937	—	—	(7,785,476)	66,305,316
Total Assets	97,781,745	—	—	(3,131,973)	(29,517,917)	8,958,937	—	—	(7,785,476)	66,305,316

Description	Beginning Balance at 07/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2021
b. Liabilities										
Derivative liabilities: Options, written	(71,990,955)	—	—	8,014,427	24,189,837	—	(5,825,966)	—	—	(45,612,657)
Total liabilities	(71,990,955)	—	—	8,014,427	24,189,837	—	(5,825,966)	—	—	(45,612,657)

Quarter Ended at 06/30/2021

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

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

Quarter Ended at 03/31/2021

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

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

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

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

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

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

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

- B. Not applicable.
- C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$14.97. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

C. Other Disclosures

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

- 22. Events Subsequent. No Change.
- 23. Reinsurance. No Change.
- 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.
- E. Risk Sharing Provisions of the Affordable Care Act.

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

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

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

	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

Risk Corridors Program Year	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)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)		—	—	—	—	—

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [] No [X]

3.5

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

4.1

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

Yes [] No [X]

4.2

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

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

5.

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

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:

\$186,531,714
13.

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

\$
- 14.1

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

Yes [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	\$14,935,668
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$599,974	\$678,613
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$94,483,813	\$95,044,496
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$109,551,635	\$110,658,777
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [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.

\$116,205,314

16.2

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

\$116,184,240

16.3

Total payable for securities lending reported on the liability page.

\$116,276,293

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

GENERAL INTERROGATORIES

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

\$

629,327,407

1.14

Total Mortgages in Good Standing

\$

629,327,407

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

629,327,407

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

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 SEPTEMBER 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only						
			1	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	5,460,490	494,843	0		5,955,333	0
2.	Alaska	AK	L	301,357	0	0		301,357	0
3.	Arizona	AZ	L	8,647,352	515,460	293		9,163,105	112,625
4.	Arkansas	AR	L	2,132,279	1,570,654	0		3,702,933	0
5.	California	CA	L	31,419,732	15,464,434	7,335		46,891,501	150,000
6.	Colorado	CO	L	18,206,026	1,439,207	856		19,646,089	469,376
7.	Connecticut	CT	L	7,531,791	1,958,631	1,324		9,491,746	103,540
8.	Delaware	DE	L	743,708	147,671	0		891,379	0
9.	District of Columbia	DC	L	945,007	895,604	0		1,840,611	0
10.	Florida	FL	L	18,226,012	9,568,869	6,913		27,801,794	0
11.	Georgia	GA	L	9,374,448	3,289,914	1,044		12,665,406	0
12.	Hawaii	HI	L	7,042,370	729,663	1,522		7,773,555	0
13.	Idaho	ID	L	3,203,502	287,399	0		3,490,901	0
14.	Illinois	IL	L	11,171,091	1,907,532	6,560		13,085,183	0
15.	Indiana	IN	L	7,591,542	1,174,416	13,886		8,779,844	1,426,000
16.	Iowa	IA	L	2,130,673	107,823	12,396		2,250,892	0
17.	Kansas	KS	L	4,619,570	597,639	1,040		5,218,249	0
18.	Kentucky	KY	L	1,976,781	1,391,089	1,017		3,368,887	0
19.	Louisiana	LA	L	1,899,097	1,582,500	2,388		3,483,985	667,401
20.	Maine	ME	L	1,019,197	9,597	149		1,028,943	0
21.	Maryland	MD	L	10,506,508	6,555,208	0		17,061,716	0
22.	Massachusetts	MA	L	6,063,503	3,450,474	5,369		9,519,346	3,768,000
23.	Michigan	MI	L	8,553,588	521,712	24,077		9,099,377	0
24.	Minnesota	MN	L	4,581,190	885,007	42,451		5,508,648	0
25.	Mississippi	MS	L	727,714	1,246,277	0		1,973,991	0
26.	Missouri	MO	L	20,620,314	834,200	0		21,454,514	0
27.	Montana	MT	L	874,086	102,681	0		976,767	0
28.	Nebraska	NE	L	2,029,694	1,006,433	1,869		3,037,996	0
29.	Nevada	NV	L	2,502,873	585,642	0		3,088,515	0
30.	New Hampshire	NH	L	2,290,550	4,266,911	2,477		6,559,938	0
31.	New Jersey	NJ	L	9,444,966	2,785,492	3,901		12,234,359	0
32.	New Mexico	NM	L	2,284,952	117,808	0		2,402,760	0
33.	New York	NY	N	818,936	126,654	0		945,590	0
34.	North Carolina	NC	L	8,932,370	865,399	203		9,797,972	99,688
35.	North Dakota	ND	L	688,202	417,637	0		1,105,839	0
36.	Ohio	OH	L	15,755,059	1,168,461	3,679		16,927,199	1,638,472,100
37.	Oklahoma	OK	L	1,874,312	285,357	0		2,159,669	0
38.	Oregon	OR	L	2,018,107	557,443	0		2,575,550	0
39.	Pennsylvania	PA	L	19,442,423	2,465,863	7,059		21,915,345	0
40.	Rhode Island	RI	L	1,017,945	270,844	883		1,289,672	1,750,000
41.	South Carolina	SC	L	3,186,513	680,131	0		3,866,644	0
42.	South Dakota	SD	L	614,076	271,579	0		885,655	0
43.	Tennessee	TN	L	5,100,589	1,384,934	977		6,486,500	0
44.	Texas	TX	L	36,465,810	6,114,866	884		42,581,560	(233,706)
45.	Utah	UT	L	5,018,946	1,611,733	0		6,630,679	0
46.	Vermont	VT	L	1,686,307	488,743	0		2,175,050	0
47.	Virginia	VA	L	13,716,755	3,089,560	14,281		16,820,596	0
48.	Washington	WA	L	8,761,036	2,504,350	0		11,265,386	0
49.	West Virginia	WV	L	1,397,834	385,186	1,321		1,784,341	0
50.	Wisconsin	WI	L	5,383,481	1,649,353	9,889		7,042,723	0
51.	Wyoming	WY	L	468,137	272,381	0		740,518	0
52.	American Samoa	AS	N	1,333	0	0		1,333	0
53.	Guam	GU	N	52,432	0	0		52,432	0
54.	Puerto Rico	PR	N	62,010	0	0		62,010	0
55.	U.S. Virgin Islands	VI	N	9,370	0	0		9,370	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	326,366	2,050	337	0	328,753	0
59.	Subtotal	XXX		346,929,459	90,103,314	176,380	0	437,209,153	1,646,785,024
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0		0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		61,358,306	8,170	0		61,366,476	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0		0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,338,372	0	0		1,338,372	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		409,626,137	90,111,484	176,380	0	499,914,001	1,646,785,024
96.	Plus Reinsurance Assumed	XXX		0	0	0		0	
97.	Totals (All Business)	XXX		409,626,137	90,111,484	176,380	0	499,914,001	1,646,785,024
98.	Less Reinsurance Ceded	XXX		29,381,457	246,916	176,380		29,804,753	
99.	Totals (All Business) less Reinsurance Ceded	XXX		380,244,680	89,864,568	0	0	470,109,248	1,646,785,024
DETAILS OF WRITE-INS									
58001.	ZZZ - Other Alien	XXX		326,366	2,050	337		328,753	
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		326,366	2,050	337	0	328,753	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-5144260				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	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	84-4351262				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				Genizo 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 Anchor Healthcare Fund II LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3863649				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	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emergntg Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	86-3736212				Etowah Joint Venture Partners, LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	41.400	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	4.150	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	17.340	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	8.670	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	22.610	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	31.610	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	6.000	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	6.000	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	1.600	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	40.620	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	20.330	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	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	83-1005851				Fort Washington PE Invest X	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	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	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	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	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.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	
.0836	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				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				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				LaFraterna Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	.DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MCC 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	

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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	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.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	

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.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	.IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	.NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	.NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	.NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	.NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	.NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	.NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	.NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3894041				TruAmerica Workforce Housing Fund LP	.FL	.NIA	The Western & Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	.NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	.NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	.NIA	WSLR Holdings LLC	Ownership	98.000	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 SEPTEMBER 30, 2021 OF THE The Lafayette Life Insurance Company

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

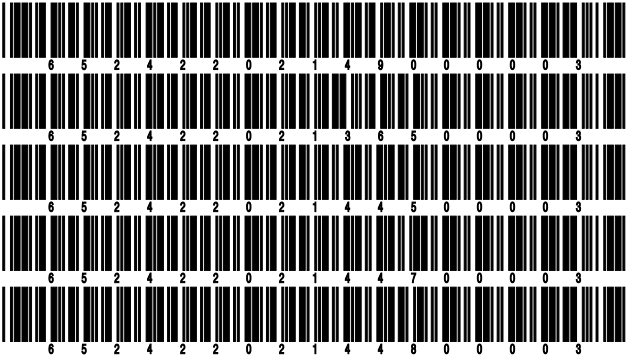
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Uncashed drafts and checks that are pending escheatment to the state	445,239	385,248
2597. Summary of remaining write-ins for Line 25 from overflow page	445,239	385,248

SCHEDULE A - VERIFICATION

Real Estate

	1	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	65,750,000	83,010,000
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	48,828,196	22,472,472
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	629,327,394	612,405,590
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	629,327,394	612,405,590
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	629,327,394	612,405,590

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	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	24,917,619	40,143,673
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	(97,837)	15,413
5. Unrealized valuation increase (decrease)	(4,073,600)	(9,488,387)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	18,810,279	39,561,675
8. Deduct amortization of premium and depreciation	(11,814)	126,587
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	6,872,299
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	416,427,750	414,480,034
12. Deduct total nonadmitted amounts	6,060,831	
13. Statement value at end of current period (Line 11 minus Line 12)	410,366,919	414,480,034

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	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	740,864,439	824,474,603
3. Accrual of discount	2,222,803	4,316,820
4. Unrealized valuation increase (decrease)	6,111,139	(2,778,846)
5. Total gain (loss) on disposals	21,820,263	4,541,850
6. Deduct consideration for bonds and stocks disposed of	523,171,614	772,781,486
7. Deduct amortization of premium	9,098,164	9,783,832
8. Total foreign exchange change in book/adjusted carrying value	281,510	0
9. Deduct current year's other than temporary impairment recognized	0	9,694,761
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,347,050	2,932,533
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,201,519,996	3,957,142,570
12. Deduct total nonadmitted amounts	678,612	599,975
13. Statement value at end of current period (Line 11 minus Line 12)	4,200,841,384	3,956,542,595

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,878,442,916	201,849,226	178,268,185	47,785,052	1,832,344,531	1,878,442,916	1,949,809,009	1,872,131,159
2. NAIC 2 (a)	1,702,581,163	687,918,429	604,871,480	(67,625,311)	1,684,679,387	1,702,581,163	1,718,002,801	1,589,087,512
3. NAIC 3 (a)	250,313,291	18,582,634	16,031,751	13,014,364	234,296,136	250,313,291	265,878,538	198,151,262
4. NAIC 4 (a)	118,933,145	2,466,810	19,863,455	752,519	122,892,003	118,933,145	102,289,019	114,049,947
5. NAIC 5 (a)	32,526,132	529,955	3,894,940	1,061,790	37,752,776	32,526,132	30,222,937	49,455,500
6. NAIC 6 (a)	15,994,389	0	0	487,391	18,352,181	15,994,389	16,481,780	17,650,490
7. Total Bonds	3,998,791,036	911,347,054	822,929,811	(4,524,195)	3,930,317,014	3,998,791,036	4,082,684,084	3,840,525,870
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	19,676,833	0	10,362,800	0	19,676,833	19,676,833	9,314,033	29,676,833
10. NAIC 3	10,000,000	0	0	0	10,000,000	10,000,000	10,000,000	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	29,676,833	0	10,362,800	0	29,676,833	29,676,833	19,314,033	29,676,833
15. Total Bonds and Preferred Stock	4,028,467,869	911,347,054	833,292,611	(4,524,195)	3,959,993,847	4,028,467,869	4,101,998,117	3,870,202,703

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

NAIC 1 \$45,229,127 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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	37,880,080	xxx	37,880,080	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,391,825	3,176,533
2. Cost of short-term investments acquired	52,323,050	47,620,873
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	3,153
6. Deduct consideration received on disposals	20,834,795	44,408,734
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,880,080	6,391,825
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,880,080	6,391,825

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	22,311,144
2.	Cost Paid/(Consideration Received) on additions	9,428,055
3.	Unrealized Valuation increase/(decrease)	(1,468,050)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	11,064,341
6.	Considerations received/(paid) on terminations	20,208,288
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	21,127,202
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	21,127,202

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF SEPTEMBER 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.....	21, 127, 151
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	21, 127, 151
4.	Part D, Section 1, Column 6	66, 739, 808
5.	Part D, Section 1, Column 7	(45, 612, 657)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	21, 127, 151
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	21, 127, 151
10.	Part D, Section 1, Column 9	66, 739, 808
11.	Part D, Section 1, Column 10	(45, 612, 657)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	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	1,814,746,636	3,011,664,930
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	5,406	2,206
6. Deduct consideration received on disposals	1,837,839,914	3,051,328,575
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,881,090	44,968,962
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,881,090	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 SEPTEMBER 30, 2021 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 2

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

[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-0515	St. Paul	MIN		07/17/2006	08/01/2021	151,833	0	0	0	0	0	0	19,311	19,311	0	0	0
LL-1301	Sandy	UT		05/30/2013	07/29/2021	15,784,918	0	0	0	0	0	0	15,520,998	15,520,998	0	0	0
LL-1503	Myrtle Beach	SC		07/27/2015	08/17/2021	9,723,287	0	0	0	0	0	0	9,585,508	9,585,508	0	0	0
LL-8161	Cotuit	MA		07/10/2001	08/01/2021	32,484	0	0	0	0	0	0	4,739	4,739	0	0	0
0199999. Mortgages closed by repayment						25,692,522	0	0	0	0	0	0	25,130,556	25,130,556	0	0	0
LL-0206	Grandville	MI		11/26/2002		203,549	0	0	0	0	0	0	0	22,698	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		337,665	0	0	0	0	0	0	0	71,134	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		1,474,684	0	0	0	0	0	0	0	79,718	0	0	0
LL-0503	West Chester	OH		04/12/2005		408,678	0	0	0	0	0	0	0	21,086	0	0	0
LL-0509	Round Rock	TX		11/09/2005		521,449	0	0	0	0	0	0	0	23,403	0	0	0
LL-0515	St. Paul	MIN		07/17/2006		151,833	0	0	0	0	0	0	0	19,216	0	0	0
LL-0517	Nashville	TN		06/26/2006		372,354	0	0	0	0	0	0	0	13,757	0	0	0
LL-0608	Sun City	FL		09/22/2006		411,683	0	0	0	0	0	0	0	12,466	0	0	0
LL-0618	Golden	CO		02/14/2007		1,343,627	0	0	0	0	0	0	0	21,361	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		1,820,259	0	0	0	0	0	0	0	27,840	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,411,848	0	0	0	0	0	0	0	32,585	0	0	0
LL-0710	Concord	NC		03/12/2008		745,735	0	0	0	0	0	0	0	77,062	0	0	0
LL-0715	Collfax	NC		06/19/2008		902,793	0	0	0	0	0	0	0	83,762	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		324,270	0	0	0	0	0	0	0	66,767	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		560,392	0	0	0	0	0	0	0	13,650	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,124,452	0	0	0	0	0	0	0	30,096	0	0	0
LL-0807	Springfield	IL		11/25/2008		2,860,013	0	0	0	0	0	0	0	36,002	0	0	0
LL-0812	Gastonia	NC		11/17/2008		279,072	0	0	0	0	0	0	0	6,917	0	0	0

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

SCHEDULE B - PART 3

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

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

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

SCHEDULE BA - PART 2

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

1	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	1,919	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	310,513	0	562,961	9.000	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	312,432	0	1,197,236	XXX
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,167,983	0	0	1.160	
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP		07/30/2019		0	9,000,000	0	16,000,000	0.000	
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018		0	161,812	0	692,362	4.390	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	10,329,795	0	16,692,362	XXX
4899999. Total - Unaffiliated									0	10,642,227	0	17,889,598	XXX
4999999. Total - Affiliated									0	0	0	0	XXX
5099999 - Totals									0	10,642,227	0	17,889,598	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	08/18/2021	773,910	0	0	0	0	0	0	773,910	773,910	0	0	0	0
	THL Credit DIRECT LENDING FUND IV LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND IV LLC	12/03/2018		136,017	0	0	0	0	0	0	136,017	136,017	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							909,927	0	0	0	0	0	0	909,927	909,927	0	0	0	0
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	08/02/2021	194,213	0	0	0	0	0	0	194,213	194,213	0	0	0	0
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/06/2021	288,649	0	0	0	0	0	0	288,649	288,649	0	0	0	0
	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019		671,013	0	0	0	0	0	0	671,013	671,013	0	0	0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		760,924	0	0	0	0	0	0	760,924	760,924	0	0	0	0
	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018		181,730	0	0	0	0	0	0	181,730	181,730	0	0	0	0
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		37,494	0	0	0	0	0	0	37,494	37,494	0	0	0	0
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies	09/21/2017		842,199	0	0	0	0	0	0	842,199	842,199	0	0	0	0
	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018		71,198	0	0	0	0	0	0	71,198	71,198	0	0	0	0
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	06/07/2016	08/18/2021	3,153,932	0	0	0	0	0	0	3,153,932	3,153,932	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,201,352	0	0	0	0	0	0	6,201,352	6,201,352	0	0	0	0
000000-00-0	TXFL NNN Office Investor Holdings, LLC	Cincinnati	OH	Cash Return of Capital	07/01/2019	08/03/2021	20,366,147	0	0	0	0	0	0	25,000	25,000	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							20,366,147	0	0	0	0	0	0	25,000	25,000	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4899999. Total - Unaffiliated							7,111,279	0	0	0	0	0	0	7,111,279	7,111,279	0	0	0	0
4999999. Total - Affiliated							20,366,147	0	0	0	0	0	0	25,000	25,000	0	0	0	0
5099999 - Totals							27,477,426	0	0	0	0	0	0	7,136,279	7,136,279	0	0	0	0

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

SCHEDULE D - PART 3

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

1	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		09/01/2021	Interest Capitalization		839	839	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2021	Interest Capitalization		55,615	55,615	0	1.A
38378N-LV-3	GNR 2013-191 Z 3.985% 11/16/53		09/01/2021	Interest Capitalization		41,726	41,726	0	1.A
38378N-YB-3	GNR 2014-24 KZ 3.993% 01/16/54		09/01/2021	Interest Capitalization		37,565	37,565	0	1.A
0599999. Subtotal - Bonds - U.S. Governments						135,745	135,745	0	XXX
000000-00-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D	08/31/2021	JPM FUNDS RECAP		250,556	345,000	307	4.C FE
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D	08/06/2021	GOLDMAN SACHS		328,090	350,000	4,529	4.C FE
1099999. Subtotal - Bonds - All Other Governments						578,646	695,000	4,836	XXX
13033D-AH-8	California Housi20212 ce Age CAHFA 2021-2 0.823% 03/25/35		09/28/2021	CITIGROUP GLOBAL MKTS		4,319,348	63,547,865	42,149	1.B FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2021	Interest Capitalization		34,604	34,604	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2021	Interest Capitalization		57,027	57,027	0	1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		09/01/2021	Interest Capitalization		59,446	59,446	0	1.A
3137BL-NZ-0	FHMS K049 X1 0.714% 07/25/25		08/18/2021	MORGAN STANLEY FIXED INC		3,155,665	0	66,585	1.A
3137FT-ZS-9	FHMS K110 X1 1.814% 04/25/30		09/14/2021	BANK OF AMERICA SEC		370,633	0	2,415	1.A FE
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2021	Interest Capitalization		12,133	12,133	0	1.A
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION 2.462% 10/01/34		08/19/2021	WELLS FARGO		5,000,000	5,000,000	0	1.F FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.260% 12/31/23		09/30/2021	BARCLAYS		1,400,000	0	0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						14,408,856	70,111,075	111,149	XXX
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		08/17/2021	JEFFERIES & CO		3,446,523	3,334,000	40,263	3.B FE
049560-AW-5	ATMOS ENERGY 2.850% 02/15/52		09/21/2021	BNP SECURITIES		6,954,990	7,000,000	0	1.G FE
05493H-AA-3	BBOMS 2021-AGW A 1.334% 06/15/36		07/20/2021	BARCLAYS		12,000,000	12,000,000	3,134	1.A FE
097023-CX-1	BOEING CO 5.930% 05/01/60		08/24/2021	HONG KONG SHANGHAI BK		6,979,850	5,000,000	94,715	2.C FE
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		07/19/2021	STIFEL NICHOLAS		384,300	360,000	5,100	4.C FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,845	358,000	4,047	3.C FE
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		08/19/2021	Tax Free Exchange		331,974	328,000	2,443	5.A FE
185508-AH-1	CLECO POWER LLC 0.616% 06/15/23		09/08/2021	CIBC WORLD MARKET		1,650,000	1,650,000	0	2.A FE
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		07/22/2021	Various		367,923	358,000	0	3.B FE
276480-AJ-9	EASTERN GAS TRAN 3.600% 12/15/24		07/01/2021	Tax Free Exchange		1,331,006	1,333,000	2,000	1.G FE
33939H-AA-7	FLEX INTERMEDIATE HOLDCO 3.363% 06/30/31		08/26/2021	CIBC WORLD MARKET		5,103,950	5,000,000	42,972	2.C FE
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		08/05/2021	TD SECURITIES		2,256,009	2,235,000	24,250	2.C FE
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		07/27/2021	SMBC NIKKO		454,669	460,000	0	2.C FE
428102-AE-7	HESS INF PART / FIN CORP 4.250% 02/15/30		08/02/2021	GOLDMAN SACHS		3,000,000	3,000,000	0	3.A FE
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		08/30/2021	BANK OF AMERICA SEC		370,240	356,000	5,503	3.C FE
485260-BJ-1	KANSAS GAS & EL CO 6.530% 12/15/37		09/14/2021	STIFEL NICHOLAS		9,949,019	6,717,000	110,873	1.F FE
52532X-AD-7	LEIDOS INC 3.625% 05/15/25		07/01/2021	Tax Free Exchange		2,991,405	3,000,000	11,479	2.C FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		08/26/2021	J P MORGAN SEC HI-YIELD		364,560	363,000	163	4.C FE
59980X-AJ-6	MOMLT 2018-3 M3 3.250% 08/25/58		07/01/2021	Interest Capitalization		0	0	0	3.B FM
61747Y-ED-3	MORGAN STANLEY 2.239% 07/21/32		07/15/2021	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	1.F FE
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		08/04/2021	Various		108,714	103,000	349	3.B FE
655844-CJ-5	NORFOLK SOUTHERN CORP 4.100% 05/15/21		09/17/2021	SEAPORT GROUP LLC		5,857,650	5,000,000	73,458	2.A FE
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		08/24/2021	Various		4,930,902	5,000,000	84,953	3.B FE
693475-BC-8	PNC FINANCIAL 3.400% Perpet.		09/08/2021	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	2.B FE
69357X-AA-9	PFP III 20218 2021-8 A 1.085% 08/09/37		09/16/2021	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	1.A FE
718172-BL-2	PHILIP MORRIS INTERNAT-II/I 4.250% 11/10/44		09/02/2021	HONG KONG SHANGHAI BK		7,582,213	6,431,000	88,828	1.F FE
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		08/20/2021	Various		283,870	281,000	0	3.A FE
72303H-AA-7	PINEBRIDGE 6.000% 12/31/31		07/06/2021	PRIVATE PLACEMENT		916,937	916,937	0	1.E PL
747426-AA-4	SUN HOLDINGS PRIVATE PLACEMENT 4.340% 08/15/51		08/04/2021	PRIVATE PLACEMENT		15,150,000	15,000,000	0	2.C Z
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		09/08/2021	Various		359,918	355,000	739	4.A FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		07/19/2021	GOLDMAN SACHS		33,787	34,000	363	4.A FE
78574M-AA-1	SABRA HEALTH CARE LP 3.200% 12/01/31		09/21/2021	WELLS FARGO		4,947,000	5,000,000	0	2.C FE
832248-BD-9	SMITHFIELD FOODS INC 2.625% 09/13/31		09/08/2021	BARCLAYS		9,868,100	10,000,000	0	3.A FE
86787X-AA-3	SUNTRUST CAPITAL I 0.790% 05/15/27		09/01/2021	SEAPORT GROUP LLC		234,000	240,000	95	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT		5,899,753	5,899,753	0	1.E PL
87342R-AH-7	BELL 2021-1A A211 2.294% 08/25/51		08/11/2021	BARCLAYS		10,000,000	10,000,000	0	2.B FE
88104L-AG-8	TERRAFORM POWER OPERATIN 4.750% 01/15/30		08/12/2021	Various		1,654,548	1,599,000	6,540	3.C FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		09/01/2021	BARCLAYS		373,355	356,000	1,001	3.C FE

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

SCHEDULE D - PART 3

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

1	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
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		07/30/2021	Various		477,958	474,000	.0	3.B FE
95002U-AP-6	WFCM 2020-C58 AS 2.398% 07/15/53		07/29/2021	BARCLAYS		2,031,356	1,980,000	.132	1.D FM
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	09/29/2021	SCOTIA		5,631,000	5,631,000	.0	2.A FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	09/17/2021	GOLDMAN SACHS		2,055,000	2,000,000	.39,500	3.B FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	09/16/2021	MARKET AXESS		370,464	356,000	.6,459	4.B FE
00787C-AD-4	AEROPUERTO INTL TOCUMEN 4.000% 08/11/41	D.	08/17/2021	GOLDMAN SACHS		5,125,000	5,000,000	.4,444	2.B FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D.	09/02/2021	DEUTSCHE BANK		731,540	645,000	.14,418	2.A FE
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D.	09/27/2021	UBS WARBURG		851,563	725,000	.11,869	2.B FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	08/05/2021	GOLDMAN SACHS		375,135	356,000	.3,738	4.C FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	09/02/2021	Taxable Exchange		197,981	203,000	.0	5.C FE
456472-AD-1	INDUSTRIAS PENCOLES SAB D 4.750% 08/06/50	D.	07/07/2021	BANK of AMERICA SEC		5,500,000	5,000,000	.100,938	2.B FE
566076-AO-8	MP18 2020-2A BR 1.884% 10/15/34	D.	09/17/2021	BARCLAYS		4,500,000	4,500,000	.0	1.C FE
67091T-AE-5	OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D.	09/16/2021	JPM FUNDS RECAP		435,625	425,000	.5,264	3.A FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 3.084% 10/15/34	D.	08/19/2021	MORGAN STANLEY FIXED INC		500,000	500,000	.0	2.C FE
74730D-AE-3	QATAR PETROLEUM 3.125% 07/12/41	D.	07/01/2021	CITIGROUP GLOBAL MKTS		4,981,550	5,000,000	.0	1.D FE
81254U-AK-2	SEASPAR CORP 5.500% 08/01/29	D.	07/09/2021	Various		386,630	384,000	.0	3.C FE
822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 1.164% 09/15/36	D.	09/15/2021	J P MORGAN SEC		25,000,000	25,000,000	.0	1.A FE
948760-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	09/27/2021	J P MORGAN SEC		322,503	319,000	.2,651	3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						230,979,315	222,565,690	792,681	XXX
69352P-AC-7	PPL CAPITAL FUNDING 2.797% Perpet		08/31/2021	STIFEL NICHOLAS		267,094	275,000	.1,375	2.C FE
949746-TG-6	WELLS FARGO & CO TRUPS 0.626% 01/15/27		07/01/2021	Tax Free Exchange		3,637,617	4,000,000	.0	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						3,904,711	4,275,000	1,375	XXX
8399997. Total - Bonds - Part 3						250,007,273	297,782,510	910,041	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						250,007,273	297,782,510	910,041	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
00206R-10-2	AT&T INC		09/30/2021	INSTINET	4,431,000	120,415	.0	.0	
166764-10-0	CHEVRON CORPORATION		09/23/2021	VIRTU FINANCIAL	2,359,000	236,117	.0	.0	
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	1,843,000	68,905	.0	.0	
256677-10-5	DOLLAR GENERAL CORP		09/02/2021	S. G. COWEN SECURITIES CORP.	4,283,000	960,431	.0	.0	
25746U-10-9	DOMINION RESOURCES		09/02/2021	S. G. COWEN SECURITIES CORP.	6,006,000	472,846	.0	.0	
26614N-10-2	DUPONT DE NEMOURS INC		09/10/2021	S. G. COWEN SECURITIES CORP.	6,380,000	472,231	.0	.0	
30231G-10-2	EXXON MOBIL CORP		09/23/2021	VIRTU FINANCIAL	2,558,000	146,098	.0	.0	
35137L-10-5	FOX CORP		09/30/2021	INSTINET	3,117,000	125,831	.0	.0	
446150-10-4	HUNTINGTON BANCSHARES INC		08/10/2021	S. G. COWEN SECURITIES CORP.	28,215,000	419,309	.0	.0	
460690-10-0	INTERPUBLIC GROUP		09/30/2021	INSTINET	6,757,000	250,806	.0	.0	
539830-10-9	LOCKHEED MARTIN		07/01/2021	VIRTU FINANCIAL	1,081,000	409,066	.0	.0	
681919-10-6	OMNICOM GROUP		09/30/2021	Various	5,869,000	431,374	.0	.0	
718546-10-4	PHILLIPS 66		09/10/2021	S. G. COWEN SECURITIES CORP.	3,920,000	261,540	.0	.0	
91913Y-10-0	VALERO ENERGY CORP		09/10/2021	S. G. COWEN SECURITIES CORP.	4,515,000	287,208	.0	.0	
92343V-10-4	VERIZON COMMUNICATIONS		08/10/2021	S. G. COWEN SECURITIES CORP.	4,744,000	263,118	.0	.0	
988498-10-1	YUM! BRANDS INC		09/30/2021	INSTINET	1,523,000	187,598	.0	.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,112,893	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						5,112,893	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						5,112,893	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,112,893	XXX	0	XXX
9999999 - Totals						255,120,166	XXX	910,041	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
38376G-P3-8	GNR 2011-53 B 3.893% 05/16/51		09/01/2021	Paydown		31,148	31,148	34,736	31,982	.0	(834)	.0	(834)	.0	31,148	.0	.0	.0	725	05/16/2051	1.A
38376G-WD-8	GNR 2010-122 IO 0.241% 02/16/44		09/01/2021	Paydown		.0	.0	774	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	51	02/16/2044	1.A
38376V-SC-2	GNMA - CMO 2010-21 NC 4.500% 04/20/39		09/01/2021	Paydown		273,700	273,700	271,647	272,887	.0	813	.0	813	.0	273,700	.0	.0	.0	8,099	04/20/2039	1.A
38378B-RJ-0	GNR 2012-35 B 4.233% 11/16/43		09/01/2021	Paydown		32,218	32,218	36,670	35,549	.0	(3,332)	.0	(3,332)	.0	32,218	.0	.0	.0	1,608	11/16/2043	1.A
38379U-NF-9	GNR 2016-45 IO 0.864% 02/16/58		09/01/2021	Paydown		.0	.0	68,710	61,840	.0	(61,840)	.0	(61,840)	.0	.0	.0	.0	.0	19,972	02/16/2058	1.A
690353-2K-2	DFC 0.040% 02/15/28		08/15/2021	Redemption 100.0000			104,045	104,045	104,045	.0	.0	.0	.0	.0	104,045	.0	.0	.0	82	02/15/2028	1.A
690353-5A-1	DFC AGENCY DEBENTURES 0.040% 05/15/24		08/15/2021	Redemption 100.0000			100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	78	05/15/2024	1.A
690353-C9-6	DFC 0.030% 01/15/30		07/15/2021	Redemption 100.0000			111,321	111,321	111,321	.0	.0	.0	.0	.0	111,321	.0	.0	.0	91	01/15/2030	1.A
690353-U8-8	DFC 0.030% 02/15/28		08/16/2021	Redemption 100.0000			88,848	88,848	88,848	.0	.0	.0	.0	.0	88,848	.0	.0	.0	69	02/15/2028	1.A
90376P-AB-7	INT DEV FIN CORP 0.040% 04/20/35		07/20/2021			26,730	26,730	26,730	26,730	.0	.0	.0	.0	.0	26,730	.0	.0	.0	22	04/20/2035	1.A
912828-YP-9	U S TREASURY 1.500% 10/31/21		09/02/2021	J P MORGAN SEC		3,006,670	3,000,000	3,026,026	.0	.0	(19,139)	.0	(19,139)	.0	3,006,887	.0	(217)	(217)	37,908	10/31/2021	1.A
0599999	Subtotal - Bonds - U.S. Governments					3,774,680	3,768,010	3,869,507	833,202	.0	(84,332)	.0	(84,332)	.0	3,774,897	.0	(217)	(217)	68,705	XXX	XXX
10620N-BA-5	BRAZOS S L 1.586% 06/25/42		08/27/2021	Call 100.0000		6,350,000	6,350,000	6,211,094	6,227,644	.0	3,113	.0	3,113	.0	6,230,757	.0	119,243	119,243	72,664	06/25/2042	1.A FE
10620N-BB-3	BRAZOS 1.584% 06/25/42		08/27/2021	Call 100.0000		7,050,000	7,050,000	6,895,787	6,915,022	.0	3,562	.0	3,562	.0	6,918,584	.0	131,417	131,417	80,355	06/25/2042	1.A FE
10620N-BT-4	BRAZOS 1.586% 06/25/29		08/27/2021	Call 100.0000		15,000,000	15,000,000	12,609,375	13,683,727	.0	93,707	.0	93,707	.0	13,777,433	.0	1,222,567	1,222,567	156,604	06/25/2029	1.A FE
13080S-ZB-3	CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME		08/01/2021	Redemption 100.0000			330,000	330,000	330,000	.0	.0	.0	.0	.0	330,000	.0	.0	.0	5,374	08/01/2030	1.D FE
30316K-AE-1	2.050% 08/01/30		09/01/2021	FRESB 2020-SB78 X1 1.287% 06/25/40		.0	.0	17,283	.0	.0	(17,283)	.0	(17,283)	.0	.0	.0	.0	.0	1,301	06/25/2040	1.A
3128HX-W7-6	08/15/42		09/01/2021	FREDDIE MAC - CMO FHR 2432 PH 6.000%		80,495	80,495	83,652	82,628	.0	(2,132)	.0	(2,132)	.0	80,495	.0	.0	.0	1,711	08/15/2042	1.A
31335A-UL-0	FG FG 660587 4.000% 02/01/46		09/01/2021	FREDDIE MAC - CMO FHR 2425 MB 6.000%		284,791	284,791	299,854	299,342	.0	(14,551)	.0	(14,551)	.0	284,791	.0	.0	.0	7,554	02/01/2046	1.A
31339N-NT-9	03/15/32		09/01/2021	FREDDIE MAC - CMO FHR 2126 CB 6.250%		6,860	6,860	6,390	6,655	.0	204	.0	204	.0	6,860	.0	.0	.0	280	03/15/2032	1.A
31339N-SQ-0	03/15/22		09/01/2021	FREDDIE MAC - CMO FHR 2126 CB 6.250%		6,978	6,978	6,708	6,946	.0	32	.0	32	.0	6,978	.0	.0	.0	280	03/15/2022	1.A
31337J-DR-1	02/15/29		09/01/2021	FHLNC FHR 2140 ND 6.500% 04/15/29		2,650	2,650	2,667	2,683	.0	(33)	.0	(33)	.0	2,650	.0	.0	.0	113	02/15/2029	1.A
31337K-FG-0	FHLNC FHR 2140 ND 6.500% 04/15/29		09/01/2021	FNR 2012-120 AH 2.500% 02/25/32		26,575	26,575	24,657	26,084	.0	491	.0	491	.0	26,575	.0	.0	.0	1,158	04/15/2029	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2021	FHMS FHR 3841 NW 4.500% 04/15/26		25,209	25,209	24,894	25,064	.0	145	.0	145	.0	25,209	.0	.0	.0	429	02/25/2032	1.A
3137AB-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		09/01/2021	FHR FHR 3855 HB 4.000% 05/15/26		106,946	106,946	111,575	107,727	.0	(781)	.0	(781)	.0	106,946	.0	.0	.0	3,223	04/15/2026	1.A
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		09/01/2021	FHMS K018 X1 1.367% 01/25/22		396,641	396,641	400,608	396,715	.0	(73)	.0	(73)	.0	396,641	.0	.0	.0	10,508	05/15/2026	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		09/01/2021	FHR FHMS K022 X1 1.296% 07/25/22		.0	.0	356,478	26,870	.0	(26,870)	.0	(26,870)	.0	.0	.0	.0	.0	32,718	01/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		09/01/2021	FHR FHR 4203 NJ 3.000% 10/15/40		.0	.0	39,856	5,538	.0	(5,538)	.0	(5,538)	.0	.0	.0	.0	.0	3,323	07/25/2022	1.A FE
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		09/01/2021	FHR FHR 4361 WV 3.500% 05/15/44		118,787	118,787	117,413	118,263	.0	524	.0	524	.0	118,787	.0	.0	.0	2,354	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2021	FHMS K049 X1 0.714% 07/25/25		215,744	215,744	214,083	214,993	.0	744	.0	744	.0	215,744	.0	.0	.0	4,891	05/15/2044	1.A
3137BL-N2-0	FHMS K049 X1 0.714% 07/25/25		09/01/2021	FHMS K057 X1 1.308% 07/25/26		.0	.0	17,987	8,786	.0	(17,160)	.0	(17,160)	.0	.0	.0	.0	.0	2,234	07/25/2025	1.A
3137BR-QL-2	FHMS K057 X1 1.308% 07/25/26		09/01/2021	FHMS K058 X1 1.050% 08/25/26		.0	.0	19,472	11,343	.0	(11,343)	.0	(11,343)	.0	.0	.0	.0	.0	1,767	07/25/2026	1.A
3137BS-P9-8	FHMS K058 X1 1.050% 08/25/26		09/01/2021	FHMS K084 X1 0.332% 10/25/28		.0	.0	1,634	.0	.0	(1,634)	.0	(1,634)	.0	.0	.0	.0	.0	128	08/25/2026	1.A FE
3137FJ-ZB-8	FHMS K084 X1 0.332% 10/25/28		09/01/2021	FHMS K110 X1 1.814% 04/25/30		.0	.0	2,665	2,500	.0	(2,500)	.0	(2,500)	.0	.0	.0	.0	.0	255	10/25/2028	1.A FE
3137FT-ZS-9	FHMS K110 X1 1.814% 04/25/30		09/01/2021	FHR 4988 IH 2.500% 07/25/35		.0	.0	1,029	921	.0	(982)	.0	(982)	.0	.0	.0	.0	.0	86	04/25/2030	1.A FE
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		09/01/2021	FN FN AL0463 3.000% 07/01/26		.0	.0	88,434	85,475	.0	(85,475)	.0	(85,475)	.0	.0	.0	.0	.0	14,651	07/25/2035	1.A
3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		09/01/2021	FNMA FN AL4824 4.000% 09/01/43		97,028	97,028	97,100	96,991	.0	38	.0	38	.0	97,028	.0	.0	.0	1,936	07/01/2026	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2021	FN FN AS6636 3.000% 10/01/45		29,643	29,643	31,125	31,034	.0	(1,391)	.0	(1,391)	.0	29,643	.0	.0	.0	765	09/01/2043	1.A
3138IG-LS-1	FN FN AS6636 3.000% 10/01/45		09/01/2021	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		313,893	313,893	321,519	321,191	.0	(7,299)	.0	(7,299)	.0	313,893	.0	.0	.0	6,454	10/01/2045	1.A
31392Z-LR-5	FREDDIE MAC FHR 2450 PH 6.000% 05/15/22		09/01/2021	FHR FHR 2517 BQ 5.500% 10/15/32		69,227	69,227	68,908	69,227	.0	319	.0	319	.0	69,227	.0	.0	.0	2,727	05/15/2022	1.A
31392X-SH-7	FHR FHR 2517 BQ 5.500% 10/15/32		09/01/2021	FNW 2003-129 OG 5.000% 01/25/24		35,360	35,360	34,697	35,012	.0	348	.0	348	.0	35,360	.0	.0	.0	1,288	10/15/2032	1.A
31393U-L2-7	FNW 2003-129 OG 5.000% 01/25/24		09/01/2021	FHR FHR 2756 ME 5.000% 02/15/24		127,973	127,973	124,794	127,242	.0	731	.0	731	.0	127,973	.0	.0	.0	4,196	01/25/2024	1.A
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		09/01/2021	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		220,229	220,229	218,233	219,629	.0	600	.0	600	.0	220,229	.0	.0	.0	7,297	02/15/2024	1.A
31396E-HJ-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		09/01/2021			50,357	50,357	49,586	50,102	.0	255	.0	255	.0	50,357	.0	.0	.0	1,876	11/15/2025	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		09/01/2021	Paydown		67,337	67,337	66,190	66,984	.0	373	.0	373	.0	67,337	.0	.0	.0	2,473	12/15/2025	1.A	
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		09/01/2021	Paydown		30,457	30,457	30,000	30,297	.0	159	.0	159	.0	30,457	.0	.0	.0	1,114	01/15/2026	1.A	
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		09/01/2021	Paydown		59,373	59,373	58,426	59,065	.0	307	.0	307	.0	59,373	.0	.0	.0	2,173	01/15/2026	1.A	
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		09/01/2021	Paydown		40,189	40,189	39,787	40,019	.0	.0	.0	170	.0	40,189	.0	.0	.0	1,491	02/15/2026	1.A	
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		09/01/2021	Paydown		166,254	166,254	148,148	159,090	.0	7,164	.0	7,164	.0	166,254	.0	.0	.0	4,417	09/25/2029	1.A	
31397F-4U-3	FHR FHR 3276 MB 6.000% 02/15/27		09/01/2021	Paydown		46,018	46,018	45,946	45,921	.0	98	.0	98	.0	46,018	.0	.0	.0	1,611	02/15/2027	1.A	
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		09/01/2021	Paydown		32,432	32,432	29,898	31,595	.0	837	.0	837	.0	32,432	.0	.0	.0	1,207	06/15/2027	1.A	
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		09/01/2021	Paydown		34,202	34,202	34,191	34,143	.0	59	.0	59	.0	34,202	.0	.0	.0	1,372	06/15/2027	1.A	
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		09/01/2021	Paydown		11,688	11,688	11,158	11,555	.0	133	.0	133	.0	11,688	.0	.0	.0	305	11/25/2024	1.A	
31398J-J7-4	FHR FHR 3573 MD 4.000% 09/15/24		09/01/2021	Paydown		260,406	260,406	251,322	258,239	.0	2,167	.0	2,167	.0	260,406	.0	.0	.0	6,833	09/15/2024	1.A	
31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		09/01/2021	Paydown		49,922	49,922	52,528	50,435	.0	(513)	.0	(513)	.0	49,922	.0	.0	.0	1,339	01/15/2025	1.A	
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2021	Paydown		59,589	59,589	57,475	59,068	.0	520	.0	520	.0	59,589	.0	.0	.0	1,587	02/25/2025	1.A	
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2021	Paydown		66,544	66,544	72,325	67,084	.0	(539)	.0	(539)	.0	66,544	.0	.0	.0	1,997	09/25/2025	1.A	
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		09/01/2021	Paydown		74,990	74,990	76,197	75,542	.0	(552)	.0	(552)	.0	74,990	.0	.0	.0	1,701	12/01/2025	1.A	
373539-6S-9	HSG 4.100% 12/01/44		09/02/2021	Redemption	100.0000		2,440,000	2,440,000	2,440,000	.0	.0	.0	.0	.0	2,440,000	.0	.0	.0	50,020	12/01/2044	1.A FE	
373539-6U-4	HSG 4.050% 12/01/42		09/02/2021	Redemption	100.0000		1,640,000	1,640,000	1,640,000	.0	.0	.0	.0	.0	1,640,000	.0	.0	.0	49,815	12/01/2042	1.A FE	
421038-WY-2	HAYS KANS GENERAL OBLIGATION 5.300%		09/02/2021	Redemption	100.0000		185,000	185,000	183,724	.0	158	.0	158	.0	185,000	.0	.0	.0	9,805	09/01/2022	1.F FE	
452001-5Y-2	ILLINOIS EDL FACS LOYOLA UNIV 5.600%		07/01/2021	Redemption	100.0000		355,000	355,000	333,469	.0	1,129	.0	1,129	.0	355,000	.0	.0	.0	19,880	07/01/2021	1.E FE	
45528S-VR-4	INDIANAPOLIS IND LOC PUB HMPT BOND BANK 6.210% 02/01/27		08/01/2021	Redemption	100.0000		90,000	90,000	92,007	.0	(587)	.0	(587)	.0	90,000	.0	.0	.0	2,795	02/01/2027	1.D FE	
56052F-BD-6	MAINE ST HSG AUTH MTGE 3.950% 11/15/40		09/02/2021	Redemption	100.0000		1,890,000	1,890,000	1,890,000	.0	.0	.0	.0	.0	1,890,000	.0	.0	.0	61,176	11/15/2040	1.B FE	
594653-7M-3	MICHIGAN ST HSG 3.500% 12/01/41		09/02/2021	Various		145,000	145,000	131,104	132,529	.0	12,471	.0	12,471	.0	145,000	.0	.0	.0	3,806	12/01/2041	1.C FE	
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230%		08/01/49	Redemption	100.0000		174,808	174,808	174,808	.0	.0	.0	.0	.0	174,808	.0	.0	.0	3,803	08/01/2049	1.A FE	
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		07/01/2021	Redemption	100.0000		15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	39,828	10/01/2037	2.B FE	
67888U-CA-9	OKLAHOMA CNTY OKLA FIN AUTH EDUCATION 6.500% 09/01/21		09/01/2021	Maturity		2,000,000	2,000,000	2,010,000	2,000,567	.0	(567)	.0	(567)	.0	2,000,000	.0	.0	.0	130,000	09/01/2021	1.F FE	
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		09/01/2021	Redemption	100.0000		77,604	77,604	77,604	.0	.0	.0	.0	.0	77,604	.0	.0	.0	8,061	12/25/2043	1.A FE	
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250%		09/03/2021	Redemption	100.0000		45,568	45,568	45,568	.0	.0	.0	.0	.0	45,568	.0	.0	.0	977	08/25/2042	1.B FE	
3199999	Subtotal - Bonds - U.S. Special Revenues					41,002,767	41,002,767	38,833,867	39,569,434	0	(67,245)	0	(67,245)	0	39,529,541	0	1,473,227	1,473,227	840,086	XXX	XXX	
00287Y-CR-8	ABBVIE INC 5.000% 12/15/21		09/16/2021	Call	100.0000		1,000,000	1,000,000	1,011,863	.0	(10,219)	.0	(10,219)	.0	1,000,000	.0	.0	.0	37,639	12/15/2021	2.B FE	
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2021	Paydown		53,274	53,274	53,620	53,345	.0	(71)	.0	(71)	.0	53,274	.0	.0	.0	1,208	11/25/2044	1.D FM	
00841Y-CB-2	ABMT 2015-3 B1 3.574% 04/25/45		09/01/2021	Paydown		111,818	111,818	114,360	112,447	.0	(629)	.0	(629)	.0	111,818	.0	.0	.0	2,645	04/25/2045	1.D FM	
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2021	Paydown		22,143	22,143	22,142	22,061	.0	83	.0	83	.0	22,143	.0	.0	.0	564	10/17/2036	1.A FE	
02665X-AA-7	AHAR 2014-SFR3 A 3.678% 12/17/36		09/01/2021	Paydown		70,078	70,078	70,074	69,915	.0	164	.0	164	.0	70,078	.0	.0	.0	1,697	12/17/2036	1.A FE	
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2021	Paydown		14,536	14,536	14,535	14,524	.0	12	.0	12	.0	14,536	.0	.0	.0	340	04/17/2052	1.A FE	
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6	04/17/2052	6. *
035287-AG-6	ANIXTER INC 5.500% 03/01/23		09/30/2021	MARKET AXESS		92,235	86,000	86,000	86,000	.0	.0	.0	.0	.0	86,000	.0	6,235	6,235	5,164	03/01/2023	4.A FE	
038779-AB-0	ARBSY 2020-1A A2 3.237% 07/30/50		07/30/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	303	07/30/2050	2.C FE	
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		09/18/2021	Paydown		350,000	350,000	349,839	349,871	.0	129	.0	129	.0	350,000	.0	.0	.0	4,853	09/18/2045	1.F FE	
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2021	Redemption	100.0000		191,497	191,497	189,474	.0	541	.0	541	.0	191,497	.0	.0	.0	11,971	01/15/2023	1.E FE	
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2021	Paydown		119,795	119,795	119,524	119,519	.0	276	.0	276	.0	119,795	.0	.0	.0	2,385	08/25/2043	1.D FM	
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2021	Paydown		91,589	91,589	91,401	91,391	.0	197	.0	197	.0	91,589	.0	.0	.0	2,334	09/25/2057	1.D FM	
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 10/25/49		09/01/2021	Paydown		.4	.4	.4	.4	.0	.0	.0	.0	.0	.4	.0	.0	.0	.0	10/25/2049	1.D FM	
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2021	Paydown		53,817	54,237	46,528	41,830	.0	11,988	.0	11,988	.0	53,817	.0	.0	.0	1,844	11/25/2035	1.D FM	

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
12685J-AC-9	CABLE ONE INC 4.00% 11/15/30		07/23/2021	JEFFERIES & CO		672,003	.667,000	.667,000	.667,000	.0	.0	.0	.0	.0	.667,000	.0	5,003	5,003	.19,121	.11/15/2030	4.B FE
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,845	.358,000	.369,556	.0	.0	(.711)	.0	(.711)	.0	.368,845	.0	.0	.0	.13,384	.10/15/2028	3.C FE
17307G-L9-7	CMLT1 2005-9 22A3 6.00% 11/25/35		09/01/2021	Paydown		.0	.291	.186	.186	.0	(.186)	.0	(.186)	.0	.0	.0	.0	.0	.76	.11/25/2035	1.D FM
17321L-AA-7	CMLT1 2013-J1 A1 3.50% 10/25/43		09/01/2021	Paydown		.45,239	.45,239	.44,317	.44,809	.0	.430	.0	.430	.0	45,239	.0	.0	.0	.1,065	.10/25/2043	1.D FM
17324D-BA-1	CGOMT 2015-P1 XA 0.858% 09/15/48		09/01/2021	Paydown		.0	.4,468	.0	.0	.0	(4,468)	.0	(4,468)	.0	.0	.0	.0	.0	.429	.09/15/2048	1.A FE
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		08/19/2021	Tax Free Exchange		331,974	.328,000	.332,100	.0	.0	(.126)	.0	(.126)	.0	.331,974	.0	.0	.0	2,443	.06/30/2029	5.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		.12,500	.12,500	.12,500	.12,500	.0	.0	.0	.0	.0	.12,500	.0	.0	.0	.489	.04/25/2047	2.B FE
				Redemption 100.0000																	
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2021			.28,932	.28,932	.28,932	.28,932	.0	.0	.0	.0	.0	.28,932	.0	.0	.0	.785	.05/15/2034	1.G S
233063-AW-6	DBJPM 2020-C9 XA 1.830% 09/15/53		09/01/2021	Paydown		.0	.1,651	.1,584	.1,584	.0	(.1,584)	.0	(.1,584)	.0	.0	.0	.0	.0	.170	.09/15/2053	1.A FE
233331-80-0	DTE ENERGY COMPANY PFD		07/01/2021	TENDER OFFER		2,269,275	.90,771	2,204,828	2,204,828	.0	.0	.0	.0	.0	2,204,828	.0	64,447	64,447	.70,812		2.C FE
257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		07/01/2021	Tax Free Exchange		1,332,339	.1,332,121	.1,330,740	.1,331,006	.0	.266	.0	.266	.0	1,331,006	.0	1,333	1,333	.25,994	.12/15/2024	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2021	Paydown		20,000	20,000	20,092	20,064	.0	(64)	.0	(64)	.0	20,000	.0	.0	.0	.618	.07/25/2047	2.A FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		07/20/2021	Paydown		.10,625	.10,625	.10,625	.10,625	.0	.0	.0	.0	.0	.10,625	.0	.0	.0	.317	.10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2021	Paydown		.1,250	.1,250	.1,312	.0	.0	(62)	.0	(62)	.0	.1,250	.0	.0	.0	.24	.07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown		.1,250	.1,250	.1,287	.0	.0	(37)	.0	(37)	.0	.1,250	.0	.0	.0	.20	.01/20/2051	2.C FE
				Redemption 100.0000																	
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2021			.78,929	.78,929	.78,929	.78,929	.0	.0	.0	.0	.0	.78,929	.0	.0	.0	4,111	.02/11/2030	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2021	Various		.75,410	.75,410	.75,410	.75,410	.0	.0	.0	.0	.0	.75,410	.0	.0	.0	.3,524	.01/19/2031	1.F FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2021	Paydown		54,466	54,466	54,023	54,258	.0	.209	.0	.209	.0	54,466	.0	.0	.0	.1,159	.06/25/2043	1.D FM
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		09/01/2021	Paydown		.0	.99,402	.92,839	.92,839	.0	(92,839)	.0	(92,839)	.0	.0	.0	.0	.0	.11,214	.12/25/2049	1.A FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2021	Paydown		.1,750	.1,750	.1,817	.0	.0	(67)	.0	(67)	.0	.1,750	.0	.0	.0	.22	.04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2021	Paydown		.7,500	.7,500	.7,500	.7,500	.0	.0	.0	.0	.0	.7,500	.0	.0	.0	.292	.10/30/2048	2.B FE
	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		07/30/2021	Paydown		.794	.794	.798	.0	.0	(.4)	.0	(.4)	.0	.794	.0	.0	.0	.8	.04/30/2047	2.B FE
34417R-AA-4	GSR 2004-6F 3A4 6.500% 05/25/34		09/01/2021	Paydown		3,263	3,263	3,116	3,115	.0	.147	.0	.147	.0	3,263	.0	.0	.0	.141	.05/25/2034	1.D FM
36228F-2R-6	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2021	Paydown		9,784	9,784	10,077	9,778	.0	.6	.0	.6	.0	9,784	.0	.0	.0	.299	.08/10/2043	1.D FM
36260R-AB-5	GSMS 2020-PJ6 A2 2.500% 05/25/51		09/01/2021	Paydown		410,818	410,818	426,545	426,531	.0	(15,713)	.0	(15,713)	.0	410,818	.0	.0	.0	.6,935	.05/25/2051	1.D FM
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	BANK of AMERICA SEC		583,978	.545,000	.577,667	.0	.0	(2,770)	.0	(2,770)	.0	.574,898	.0	9,081	9,081	.9,594	.02/10/2025	2.C FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2021	Paydown		2,500	2,500	.2,596	.0	.0	(96)	.0	(96)	.0	.2,500	.0	.0	.0	.50	.12/20/2050	2.B FE
42806D-BD-0	HERTZ 2016-4A B 3.290% 07/25/22		07/01/2021	Paydown		4,716,000	4,716,000	4,695,552	4,710,651	.0	5,349	.0	5,349	.0	4,716,000	.0	.0	.0	.79,733	.07/25/2022	3.C FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		07/01/2021	Paydown		954,974	954,974	955,646	955,242	.0	(.268)	.0	(.268)	.0	954,974	.0	.0	.0	.16,146	.10/25/2023	1.F FE
42806D-BW-8	HERTZ 2018-2A B 4.140% 06/27/22		07/01/2021	Paydown		4,865,000	4,865,000	4,932,084	4,880,536	.0	(15,536)	.0	(15,536)	.0	4,865,000	.0	.0	.0	.103,503	.06/27/2022	3.C FE
457030-AJ-3	JINGLES MARKETS INC 5.750% 06/15/23		07/16/2021	Various		2,026,000	2,026,000	1,980,584	2,011,618	.0	2,926	.0	2,926	.0	2,014,544	.0	11,456	11,456	.68,279	.06/15/2023	3.B FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.940% 08/15/49		09/01/2021	Paydown		.0	.40,922	.23,094	.23,094	.0	(23,094)	.0	(23,094)	.0	.0	.0	.0	.0	.3,566	.08/15/2049	1.A FE
466247-SE-4	JPMIT 2005-A5 1A2 2.374% 08/25/35		09/01/2021	Paydown		.42,101	.42,101	.35,628	.39,985	.0	.2,116	.0	.2,116	.0	.42,101	.0	.0	.0	.773	.08/25/2035	1.D FM
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		09/01/2021	Paydown		158,599	158,599	163,356	159,387	.0	(.787)	.0	(.787)	.0	158,599	.0	.0	.0	.3,997	.12/15/2046	1.D FM
46648H-AY-9	JPMIT 2017-2 B1 3.676% 05/25/47		09/01/2021	Paydown		.21,311	.21,311	.21,354	.21,312	.0	(.1)	.0	(.1)	.0	.21,311	.0	.0	.0	.521	.05/25/2047	1.D FM
46649V-AA-9	JPMCC 2018-LAQ A 1.084% 06/15/32		09/15/2021	Paydown		1,620,016	1,620,016	1,620,016	1,620,016	.0	.0	.0	.0	.0	1,620,016	.0	.0	.0	.11,823	.06/15/2032	1.D FM
46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		09/01/2021	Paydown		854,208	854,208	866,220	865,789	.0	(.11,581)	.0	(.11,581)	.0	.854,208	.0	.0	.0	.19,545	.05/25/2050	1.D FM
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		09/01/2021	Paydown		662,249	662,249	683,566	683,511	.0	(.21,261)	.0	(.21,261)	.0	.662,249	.0	.0	.0	.13,285	.02/25/2050	1.D FM
52532X-AC-9	LEIDOS INC 3.625% 05/15/25		06/23/2021	Tax Free Exchange		2,991,405	3,000,000	2,989,260	2,990,430	.0	.975	.0	.975	.0	2,991,405	.0	.0	.0	.65,854	.05/15/2025	2.C FE
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110.9211		.1,109,211	1,000,000	.997,710	.998,848	.0	.139	.0	.139	.0	.998,986	.0	1,014	1,014	.138,300	.06/01/2025	2.C FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		09/01/2021	Paydown		.869	.869	.765	.797	.0	.73	.0	.73	.0	.869	.0	.0	.0	.32	.11/25/2034	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2021	Paydown		.85,688	.85,688	.88,256	.86,207	.0	(.520)	.0	(.520)	.0	.85,688	.0	.0	.0	.2,082	.04/15/2047	1.D FM
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		08/05/2021	Various		102,163	103,000	94,760	.0	.0	.60	.0	.60	.0	94,820	.0	7,342	7,342	4,476	.12/01/2042	3.C FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		09/29/2021	SUSQUEHANNA		381,873	.335,000	.379,649	.0	.0	(.3,123)	.0	(.3,123)	.0	.376,526	.0	5,347	5,347	.14,650	.04/15/2028	2.C FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2021	Paydown		.171,641	.171,641	.167,350	.169,196	.0	2,444	.0	2,444	.0	.171,641	.0	.0	.0	.3,511	.07/25/2043	1.D FM
63934E-AT-5	NAVISTAR FINANCIAL CORP 6.625% 11/01/25		07/01/2021	Call 103.3130		3,445,689	3,335,000	3,411,754	3,386,363	.0	(.13,576)	.0	(.13,576)	.0	3,372,787	.0	(.37,787)	(.37,787)	.257,784	.11/01/2025	5.A FE
	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 10/25/24		08/30/2021	CREDIT SUISSE FIRST BOSTON		.536,132	.492,000	.517,161	.0	.0	(.2,793)	.0	(.2,793)	.0	.514,368	.0	21,765	21,765	.24,569	.10/25/2024	3.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2021	Paydown		2,500	2,500	.2,514	.0	.0	(.14)	.0	(.14)	.0	.2,500	.0	.0	.0	.31	.04/30/2051	2.C FE
655663-D8-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2021	Maturity		400,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	.0	.0	.10,480	.07/26/2021	2.C
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		07/27/2021	Various		2,564,839	2,423,000	2,422,410	2,422,429	.0	.44	.0	.44	.0	2,422,472	.0	142,366	142,366	.114,115	.01/30/2030	4.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
674599-CL-7	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/47		08/04/2021	BANK of AMERICA SEC		2,223,100	2,365,000	2,359,702	2,360,387	.0	126	.0	126	.0	2,360,513	.0	(137,413)	(137,413)	94,541	02/15/2047	3.C FE
68235P-AK-4	ONE GAS INC 0.724% 03/11/23		09/21/2021	Call 100.0000		1,900,000	1,900,000	1,900,000	.0	.0	.0	.0	.0	.0	1,900,000	.0	.0	.0	7,396	03/11/2023	2.A FE
69073T-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		07/21/2021	BANK of AMERICA SEC		5,308,125	4,750,000	5,007,500	4,961,810	.0	(22,966)	.0	(22,966)	.0	4,938,844	.0	369,281	369,281	284,307	08/15/2025	4.C FE
690872-AB-2	OWENS-BROCKWAY 5.375% 01/15/25		07/26/2021	WELLS FARGO		1,068,750	1,000,000	1,012,500	1,009,933	.0	(1,294)	.0	(1,294)	.0	1,008,639	.0	60,111	60,111	42,253	01/15/2025	4.C FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/16/2021	UBS WARBURG		338,813	325,000	337,188	.0	(1,783)	.0	.0	(1,783)	.0	335,404	.0	3,408	3,408	15,832	05/15/2026	3.C FE
69351U-AP-8	PPL ELECTRIC UTILITIES 3.000% 09/15/21		07/21/2021	Call 100.0000		2,000,000	2,000,000	1,983,820	1,998,642	.0	980	.0	980	.0	1,999,622	.0	378	378	51,000	09/15/2021	1.E FE
				Redemption 100.0000																	
69403W-AB-3	PACIFIC BEACON LLC 0.344% 07/15/26		07/15/2021			74,690	74,690	63,487	70,203	.0	4,487	.0	4,487	.0	74,690	.0	.0	.0	337	07/15/2026	2.B FE
				Redemption 100.0000																	
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		09/30/2021			22,984	22,984	22,984	21,653	.0	.0	.0	.0	.0	22,984	.0	.0	.0	938	12/31/2031	1.E PL
72703P-AB-9	PLNT 2018-1A A211 4.668% 09/05/48		09/05/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	437	09/05/2048	2.C FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		09/05/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	362	12/05/2049	2.C FE
				Redemption 100.0000																	
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2021			34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	1,043	09/13/2027	1.D
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		09/01/2021	Paydown		204,506	204,506	205,688	205,591	.0	(1,086)	.0	(1,086)	.0	204,506	.0	.0	.0	4,149	12/25/2049	1.D FM
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/19/2021	IMPERIAL CAPITAL LLC		376,875	377,000	377,943	.0	(284)	.0	.0	(284)	.0	377,658	.0	(783)	(783)	18,678	05/01/2022	4.C FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2021	Paydown		369,238	369,180	369,379	369,379	.0	(140)	.0	(140)	.0	369,238	.0	.0	.0	6,571	10/25/2063	1.A FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		09/01/2021	Paydown		26,230	26,230	21,820	24,760	.0	1,470	.0	1,470	.0	26,230	.0	.0	.0	874	09/25/2034	1.D FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		09/01/2021	Paydown		27,874	27,874	24,956	27,189	.0	685	.0	685	.0	27,874	.0	.0	.0	1,016	09/25/2034	1.D FM
79549A-YP-8	SBMT 2003-1 A1 6.500% 09/25/33		09/01/2021	Paydown		9,088	9,088	8,906	8,994	.0	94	.0	94	.0	9,088	.0	.0	.0	394	09/25/2033	1.D FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2021	Paydown		165,254	165,254	162,388	163,843	.0	1,411	.0	1,411	.0	165,254	.0	.0	.0	3,758	07/25/2043	1.D FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2021	Paydown		69,208	69,208	69,035	69,055	.0	153	.0	153	.0	69,208	.0	.0	.0	1,382	01/25/2045	1.D FM
81745R-AH-3	SEMT 2013-3 B2 3.506% 03/25/43		09/01/2021	Paydown		155,194	155,194	159,273	156,523	.0	(1,329)	.0	(1,329)	.0	155,194	.0	.0	.0	3,518	03/25/2043	1.D FM
82280Q-BY-6	SCOT 2015-1 B1 3.810% 08/25/45		09/01/2021	Paydown		159,634	159,634	164,024	161,506	.0	(1,872)	.0	(1,872)	.0	159,634	.0	.0	.0	3,899	08/25/2045	1.D FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/20/2021	Paydown		61,788	61,788	61,777	61,893	.0	(106)	.0	(106)	.0	61,788	.0	.0	.0	1,001	10/20/2033	1.F FE
85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		09/25/2021	Paydown		340,773	340,773	340,756	340,760	.0	13	.0	13	.0	340,773	.0	.0	.0	4,468	09/25/2037	1.A FE
855030-AN-2	STAPLES INC 7.500% 04/15/26		09/23/2021	Various		357,386	351,000	367,623	.0	(2,511)	.0	.0	(2,511)	.0	365,113	.0	(7,726)	(7,726)	24,765	04/15/2026	4.B FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		09/20/2021	Paydown		191,667	191,667	191,583	191,605	.0	62	.0	62	.0	191,667	.0	.0	.0	2,678	08/20/2045	1.F FE
87303*-AA-9	THL Credit 5.000% 12/03/24		09/30/2021	PRIVATE PLACEMENT		2,868,162	2,868,162	2,868,162	.0	.0	.0	.0	.0	.0	2,868,162	.0	.0	.0	.0	12/03/2024	1.E PL
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2021	Various		62,614	62,614	62,547	62,591	.0	23	.0	23	.0	62,614	.0	.0	.0	2,873	03/30/2024	2.B FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2021	Paydown		188,264	188,264	215,827	205,615	.0	(17,351)	.0	(17,351)	.0	188,264	.0	.0	.0	7,695	06/15/2047	1.E FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2021	Paydown		18,376	18,376	21,063	19,856	.0	(1,479)	.0	(1,479)	.0	18,376	.0	.0	.0	698	07/15/2059	1.A FE
89177B-AA-3	TPMT 2019-1 A1 3.705% 03/25/58		09/01/2021	Paydown		91,568	91,568	91,011	91,135	.0	433	.0	433	.0	91,568	.0	.0	.0	2,293	03/25/2058	1.D FM
				Redemption 100.0000																	
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		07/07/2021			79,148	79,148	79,148	79,148	.0	.0	.0	.0	.0	79,148	.0	.0	.0	2,454	07/07/2028	1.E FE
				Redemption 100.0000																	
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2021			140,663	140,663	140,663	140,663	.0	.0	.0	.0	.0	140,663	.0	.0	.0	5,275	09/03/2026	2.A FE
				Redemption 100.0000																	
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2021			22,659	22,659	22,659	22,659	.0	.0	.0	.0	.0	22,659	.0	.0	.0	668	06/30/2030	1.G PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2021	Paydown		291,862	291,862	300,604	293,717	.0	(1,855)	.0	(1,855)	.0	291,862	.0	.0	.0	6,873	05/15/2047	1.D FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2021	Paydown		105,655	105,655	108,819	106,186	.0	(531)	.0	(531)	.0	105,655	.0	.0	.0	2,536	03/15/2046	1.D FM
				Redemption 100.0000																	
92966*-AA-7	04/30/24		07/30/2021			25,758	25,758	25,990	25,820	.0	(62)	.0	(62)	.0	25,758	.0	.0	.0	676	04/30/2024	1.F
				Redemption 100.0000																	
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		09/10/2021			25,958	25,958	25,958	25,958	.0	.0	.0	.0	.0	25,958	.0	.0	.0	1,256	01/10/2024	1.C
95002T-AA-2	WFMS 2020-3 A1 3.000% 06/25/50		09/01/2021	Paydown		402,903	402,903	416,124	415,944	.0	(13,041)	.0	(13,041)	.0	402,903	.0	.0	.0	7,956	06/25/2050	1.D FM
95002X-BH-7	WFCM 2020-C57 XA 2.229% 08/15/53		09/01/2021	Paydown		.0	.0	15,369	15,204	.0	(15,204)	.0	(15,204)	.0	.0	.0	.0	.0	679	08/15/2053	1.A FE
97052Q-BL-2	WIN 2014-2 B3 4.090% 09/20/44		09/01/2021	Paydown		175,107	175,107	180,579	177,047	.0	(1,941)	.0	(1,941)	.0	175,107	.0	.0	.0	4,643	09/20/2044	1.D FM
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		09/03/2021	Various		257,748	249,000	252,043	.0	(273)	.0	.0	(273)	.0	251,770	.0	5,978	5,978	5,931	08/15/2028	4.A FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A	08/20/2021	Various		8,979,585	8,836,000	8,863,466	8,506,732	.0	34,200	.0	34,200	.0	8,883,148	.0	(47,148)	(47,148)	833,314	05/01/2024	4.C FE
91813A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	09/02/2021	Call 102.0420		63,266	62,000	65,023	63,027	.0	(267)	.0	(267)	.0	62,760	.0	(760)	(760)	4,423	04/15/2025	4.B FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/06/2021	Call 104.0020		379,607	365,000	365,000	365,000	.0	.0	.0	.0	.0	365,000	.0	.0	.0	32,249	07/15/2022	3.A FE
				Redemption 100.0000																	
C1466#-AA-6	OPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2021			35,898	35,898	35,898	35,898	.0	.0	.0	.0	.0	35,898	.0	.0	.0	1,942	03/03/2024	2.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D	08/13/2021	Various		830,000	800,000	852,000	811,726	0	(11,675)	0	(11,675)	0	800,051	0	(51)	(51)	94,667	05/15/2026	4.B FE
29278G-AJ-7	ENEL FINANCE INTL NV 4.625% 09/14/25	D	07/23/2021	Call 114,8659		10,337,933	9,000,000	8,943,210	8,959,253	0	4,433	0	4,433	0	8,963,686	0	36,314	36,314	1,695,215	09/14/2025	2.A FE
372319-AA-1	GENIEIA SA 8.750% 01/20/22	D	09/02/2021	Taxable Exchange		197,981	200,000	180,750	0	0	9,430	0	9,430	0	190,180	0	7,801	7,801	10,792	01/20/2022	5.C FE
456472-AB-5	INDUSTRIAS PENOLES SAB D 4.150% 09/12/29	D	09/16/2021	BBVA		722,475	650,000	708,500	0	0	(3,064)	0	(3,064)	0	705,436	0	17,039	17,039	14,087	09/12/2029	2.B FE
566076-AC-9	MP18 2020-1A B1 2.726% 10/15/31	D	09/29/2021	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	136,346	10/15/2031	1.C FE
69290L-AG-2	PFP 2021-7 C 1.735% 04/14/38	D	07/14/2021	Paydown		56	56	56	0	0	0	0	0	0	56	0	0	0	0	04/14/2038	1.G FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	08/27/2021	Call 104,5000		422,180	404,000	396,930	0	0	327	0	327	0	397,257	0	6,743	6,743	29,038	01/22/2030	3.B FE
88032J-AJ-5	TENCENT HOLDINGS LTD 0.739% 01/19/23	D	08/04/2021	TD SECURITIES		5,002,050	5,000,000	4,983,950	4,992,612	0	2,135	0	2,135	0	4,994,748	0	7,302	7,302	32,760	01/19/2023	1.E FE
60369@-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	D	09/08/2021	Call 109,3048		3,279,145	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	396,410	11/26/2023	2.B FE
T6645*-AB-3	MARR SpA PP 6.000% 07/11/23	C	07/23/2021	Call 110,3716		2,207,432	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	331,432	07/11/2023	2.C
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						93,443,963	88,140,233	91,006,476	80,838,942	0	(233,278)	0	(233,278)	0	90,634,039	0	558,076	558,076	5,443,876	XXX	XXX
929768-AA-7	WACHOVIA TRUPS 0.626% 01/15/27		07/01/2021	Tax Free Exchange		3,637,617	4,000,000	3,585,000	3,609,197	0	28,420	0	28,420	0	3,637,617	0	0	0	14,945	01/15/2027	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						3,637,617	4,000,000	3,585,000	3,609,197	0	28,420	0	28,420	0	3,637,617	0	0	0	14,945	XXX	XXX
92206C-B1-3	Vanguard Long-Term Corp Bond CLOSED END FUND		09/21/2021	JANE STREET EXECUTION SERVICES	0.000	6,547,767	0	5,402,790	6,664,200	(1,261,410)	0	0	(1,261,410)	0	5,402,790	0	1,144,977	1,144,977	130,302		2.A
8099999. Subtotal - Bonds - SVO Identified Funds						6,547,767	0	5,402,790	6,664,200	(1,261,410)	0	0	(1,261,410)	0	5,402,790	0	1,144,977	1,144,977	130,302	XXX	XXX
8399997. Total - Bonds - Part 4						148,406,794	136,911,010	142,697,640	131,514,975	(1,261,410)	(356,435)	0	(1,617,845)	0	142,978,884	0	3,176,063	3,176,063	6,497,914	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						148,406,794	136,911,010	142,697,640	131,514,975	(1,261,410)	(356,435)	0	(1,617,845)	0	142,978,884	0	3,176,063	3,176,063	6,497,914	XXX	XXX
74460W-73-5	PUBLIC STORAGE PFD		07/20/2021	TENDER OFFER	215,000,000	5,375,000	0.00	5,362,800	5,362,800	0	0	0	0	0	5,362,800	0	12,200	12,200	147,812		2.A FE
74460W-75-0	PUBLIC STORAGE PFD		07/01/2021	TENDER OFFER	200,000,000	5,000,000	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	128,125		2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						10,375,000	XXX	10,362,800	10,362,800	0	0	0	0	0	10,362,800	0	12,200	12,200	275,937	XXX	XXX
032654-10-5	ANALOG DEVICES		08/10/2021	S. G. COWEN SECURITIES CORP.	834,000	142,765		70,892	123,207	(52,315)	0	0	(52,315)	0	70,892	0	71,873	71,873	1,151		
036752-10-3	ANTHEM INC		09/29/2021	INSTINET	720,000	278,235		196,619	231,185	(34,566)	0	0	(34,566)	0	196,619	0	81,616	81,616	2,441		
233331-10-7	DTE ENERGY COMPANY		09/02/2021	S. G. COWEN SECURITIES CORP.	3,686,000	447,993		393,074	380,770	12,304	0	0	12,304	0	393,074	0	54,919	54,919	11,998		
233331-10-7	DTE ENERGY COMPANY		07/06/2021	Spin Off	0.000	68,905		66,748	0	2,157	0	0	2,157	0	68,905	0	0	0	0		
23345M-10-7	DT MIDSTREAM INC COMMON		07/19/2021	VIRTU FINANCIAL	1,843,000	74,856		68,905	0	0	0	0	0	0	68,905	0	5,951	5,951	0		
244199-10-5	DEERE & COMPANY		09/02/2021	S. G. COWEN SECURITIES CORP.	1,415,000	537,209		113,426	380,706	(267,280)	0	0	(267,280)	0	113,426	0	423,783	423,783	3,622		
254687-10-6	DISNEY		09/30/2021	Various	8,970,000	1,564,506		1,045,632	1,625,185	(579,553)	0	0	(579,553)	0	1,045,632	0	518,874	518,874	0		
38141G-10-4	GOLDMAN SACHS GROUP INC		09/10/2021	S. G. COWEN SECURITIES CORP.	295,000	119,417		83,309	0	0	0	0	0	0	83,309	0	36,107	36,107	1,328		
437076-10-2	HOME DEPOT		09/30/2021	Various	2,174,000	712,469		400,813	577,458	(176,645)	0	0	(176,645)	0	400,813	0	311,657	311,657	10,761		
46625H-10-0	JP MORGAN CHASE & CO		09/10/2021	S. G. COWEN SECURITIES CORP.	725,000	114,861		78,096	92,126	(14,030)	0	0	(14,030)	0	78,096	0	36,766	36,766	1,958		
594918-10-4	MICROSOFT CORP		08/10/2021	S. G. COWEN SECURITIES CORP.	1,435,000	410,518		122,316	260,676	(199,949)	0	0	(199,949)	0	122,316	0	288,202	288,202	1,460		
674215-20-7	OASIS PETROLEUM INC NEW COMMON		07/09/2021	Morgan Stanley	6,960,000	708,442		215,760	257,938	(42,178)	0	0	(42,178)	0	215,760	0	492,682	492,682	33,060		
863667-10-1	STRYKER CORP		09/29/2021	INSTINET	409,000	109,311		72,265	100,221	(27,956)	0	0	(27,956)	0	72,265	0	37,046	37,046	773		
87612E-10-6	TARGET CORP		09/10/2021	S. G. COWEN SECURITIES CORP.	922,000	227,795		166,953	31,422	(19,144)	0	0	(19,144)	0	166,953	0	60,841	60,841	1,578		
882508-10-4	TEXAS INSTRUMENTS		08/10/2021	S. G. COWEN SECURITIES CORP.	1,057,000	200,677		124,757	173,485	(48,728)	0	0	(48,728)	0	124,757	0	75,919	75,919	3,234		
959802-10-9	WESTERN UNION CO-W/I		09/29/2021	INSTINET	11,913,000	248,449		241,953	261,371	(19,418)	0	0	(19,418)	0	241,953	0	6,496	6,496	8,399		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
HB4989-10-4	TE CONNECTIVITY LTD	D	08/10/2021	S. G. COMEN SECURITIES CORP.	1,679,000	251,956		147,502	203,277	(55,775)	0	0	(55,775)	0	147,502	0	104,454	104,454	1,645		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,218,364	XXX	3,611,177	4,765,775	(1,523,076)	0	0	(1,523,076)	0	3,611,177	0	2,607,186	2,607,186	83,408	XXX	XXX
31339*-10-7	FHLB Indianapolis		09/30/2021	PRIVATE PLACEMENT	38,000	3,800		3,423	3,800	(377)	0	0	(377)	0	3,423	0	377	377	0		
9199999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,800	XXX	3,423	3,800	(377)	0	0	(377)	0	3,423	0	377	377	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					6,222,164	XXX	3,614,600	4,769,575	(1,523,453)	0	0	(1,523,453)	0	3,614,600	0	2,607,563	2,607,563	83,408	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					6,222,164	XXX	3,614,600	4,769,575	(1,523,453)	0	0	(1,523,453)	0	3,614,600	0	2,607,563	2,607,563	83,408	XXX	XXX
9899999	Total - Preferred and Common Stocks					16,597,164	XXX	13,977,400	15,132,375	(1,523,453)	0	0	(1,523,453)	0	13,977,400	0	2,619,763	2,619,763	359,345	XXX	XXX
9999999	Totals					165,003,958	XXX	156,675,040	146,647,350	(2,784,863)	(356,435)	0	(3,141,298)	0	156,956,284	0	5,795,826	5,795,826	6,857,259	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/12/2018	10/14/2021	7,989		191.13	67,799			69,028		69,028	1,039					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/26/2018	10/27/2021	5,992		188.10	50,152			69,921		69,921	5,273					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2018	11/12/2021	14,621		186.79	121,256			189,777		189,777	15,790					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/26/2018	11/24/2021	9,645		186.01	80,012			132,710		132,710	11,284					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	21,904		185.31	181,843			317,167		317,167	26,942					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/26/2018	12/27/2021	2,529		184.69	21,062			38,181		38,181	3,237					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	11,636		185.28	97,236			169,310		169,310	13,266					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/25/2019	01/27/2022	3,067		185.17	25,617			45,030		45,030	3,405					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/13/2019	02/14/2022	12,541		186.19	105,309			172,438		172,438	11,161					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2019	02/25/2022	3,056		185.87	25,674			43,058		43,058	2,842					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2019	03/14/2022	12,002		185.88	100,841			169,593		169,593	10,682					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/26/2019	03/25/2022	2,253		188.21	19,292			27,169		27,169	1,104					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/11/2019	04/13/2022	12,257		186.67	103,875			165,714		165,714	9,070					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2019	04/19/2022	32		186.67	272			435		435	24					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/25/2019	04/27/2022	1,103		187.62	9,398			14,056		14,056	640					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2019	05/13/2022	12,430		187.21	106,111			163,702		163,702	7,831					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/15/2019	05/16/2022	4,364		187.89	37,392			54,990		54,990	2,313					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2019	05/26/2022	6,251		187.50	53,443			81,134		81,134	3,625					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/13/2019	06/14/2022	21,245		189.50	185,599			242,410		242,410	6,161					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/17/2019	06/15/2022	3,561		189.54	31,118			40,563		40,563	1,033					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/26/2019	06/27/2022	751		191.71	6,653			7,346		7,346						-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/11/2019	07/14/2022	19,031		192.06	168,496			183,454		183,454	(190)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/15/2019	07/15/2022	1,691		192.22	14,983			16,333		16,333	(17)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	513		193.12	4,574			4,603		4,603	(62)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2019	08/12/2022	13,523		195.66	123,304			100,615		100,615	(4,868)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/15/2019	08/15/2022	6,218		196.22	56,852			44,331		44,331	(2,487)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	876		197.50	8,079			5,676		5,676	(429)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	12,970		195.30	118,038			102,591		102,591	(3,502)					-	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/16/2019	09/15/2022	1,991	195.92	18,096			15,805		15,805	(557)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/26/2019	09/27/2022	1,709	196.63	15,624			12,337		12,337	(615)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2021	2,223	195.71	16,748			9,202		9,202	(3,467)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/10/2019	10/14/2022	10,955	195.71	100,125			84,901		84,901	(4,163)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/17/2022	1,403	196.07	12,760			10,603		10,603	(575)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2019	10/15/2021	1,173	196.07	8,832			4,481		4,481	(1,994)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	8,466	197.03	77,562			60,107		60,107	(3,810)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2021	2,299	197.03	17,441			7,495		7,495	(4,276)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2019	11/12/2021	1,116	197.16	8,448			3,883		3,883	(1,908)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	9,586	197.16	87,696			68,924		68,924	(3,739)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2021	557	197.43	4,224			1,866		1,866	(964)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/15/2019	11/15/2022	1,671	197.43	15,312			11,784		11,784	(685)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	6,333	197.55	58,172			44,581		44,581	(2,533)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/24/2021	1,012	197.55	7,680			3,483		3,483	(1,681)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2021	1,011	198.73	7,718			3,115		3,115	(1,649)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	7,010	198.73	64,635			46,263		46,263	(2,944)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2019	12/15/2022	1,483	198.91	13,659			9,670		9,670	(623)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/16/2019	12/15/2021	427	198.91	3,264			1,278		1,278	(705)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/27/2022	11,951	198.98	110,101			72,064		72,064	(5,378)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/27/2021	975	198.98	7,450			2,525		2,525	(1,599)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2020	01/13/2023	3,921	201.22	36,610			21,801		21,801	(2,157)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2020	01/14/2022	2,152	201.22	16,627			5,057		5,057	(3,357)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2020	01/18/2022	1,341	201.30	10,368			3,179		3,179	(2,066)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2020	01/17/2023	1,416	201.30	13,224			7,858		7,858	(779)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/24/2020	01/27/2022	2,013	200.20	15,475			5,999		5,999	(2,879)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/24/2020	01/27/2023	2,852	200.20	26,552			17,484		17,484	(1,369)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2020	02/14/2022	1,999	202.13	15,554			4,757		4,757	(2,838)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/13/2020	02/14/2023	2,835	202.13	26,702			15,308		15,308	(1,474)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/18/2020	02/15/2022	1,757	202.02	13,668			4,288		4,288	(2,478)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/18/2020	02/15/2023	2,252	202.02	21,203			12,297		12,297	(1,149)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2020	02/25/2022	2,716	194.79	20,472			17,761		17,761	(1,820)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2020	02/27/2023	5,524	194.79	50,464			51,096		51,096	(497)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2020	03/14/2022	3,641	190.05	27,265			37,868		37,868	619					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2020	03/14/2023	8,240	190.05	75,325			102,587		102,587	2,637					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/16/2020	03/15/2023	1,055	189.54	9,600			13,528		13,528	390					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/16/2020	03/15/2022	264	189.54	1,970			2,860		2,860	69					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2020	03/27/2023	8,398	193.61	78,211			85,411		85,411	504					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	2,918	193.61	22,261			22,354		22,354	(1,196)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2020	04/13/2022	1,507	192.49	11,426			13,032		13,032	(286)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2020	04/14/2023	4,068	192.49	37,662			44,298		44,298	285					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2020	04/19/2022	882	192.68	6,698			7,535		7,535	(194)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2020	04/17/2023	1,505	192.68	13,978			16,240		16,240	90					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/24/2020	04/27/2022	691	192.51	5,240			6,038		6,038	(124)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	8,265	192.51	76,686			90,579		90,579	744					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2020	05/13/2022	3,545	192.69	26,979			30,944		30,944	(638)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2020	05/12/2023	939	192.69	8,742			10,276		10,276	94					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2020	05/15/2023	2,387	192.68	22,218			26,190		26,190	263					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/15/2020	05/16/2022	1,142	192.68	8,690			10,002		10,002	(206)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2020	05/26/2022	2,637	192.66	20,066			23,335		23,335	(422)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2020	05/25/2023	4,947	192.66	46,030			54,659		54,659	643					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2020	06/14/2022	135	192.58	1,027			1,222		1,222	(16)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2020	06/14/2023	6,143	192.58	57,139			68,923		68,923	983					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2020	06/15/2022	442	192.52	3,358			4,018		4,018	(49)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2020	06/15/2023	312	192.52	2,898			3,512		3,512	53					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	1,970	192.87	18,354			21,909		21,909	315					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/25/2020	06/27/2022	363	192.87	2,765			3,245		3,245	(51)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2020	07/14/2023	1,672	193.79	15,649			17,655		17,655	67					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	2,977	193.79	22,792			25,100		25,100	(625)					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2020	07/15/2022	335	194.00	2,568			2,778		2,778	(80)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2020	07/18/2023	335	194.00	3,140			3,505		3,505	13					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	2,450	194.32	18,802			20,013		20,013	(612)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	5,753	194.32	53,999			59,433		59,433	173					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	5,743	194.51	53,951			59,321		59,321	287					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2020	08/12/2022	2,848	194.51	21,828			23,270		23,270	(684)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	468	194.51	4,168			4,833		4,833	23					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/17/2020	08/15/2023	1,306	195.19	11,679			13,548		13,548	65					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/17/2020	08/15/2022	435	195.19	3,358			3,580		3,580	(105)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2020	08/25/2023	236	194.60	2,222			2,444		2,444	12					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	2,050	194.60	15,721			16,833		16,833	(492)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	483	194.60	4,305			4,995		4,995	24					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	3,843	194.63	36,128			40,123		40,123	307					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2020	09/14/2023	272	194.63	2,427			2,843		2,843	22					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2020	09/14/2022	4,136	194.63	31,798			34,453		34,453	(869)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/15/2020	09/15/2023	2,875	194.75	25,648			29,847		29,847	29					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/15/2020	09/15/2022	513	194.75	3,950			4,241		4,241	(149)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2022	2,911	193.38	22,182			26,901		26,901	(204)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	4,261	193.38	39,799			47,979		47,979	724					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	517	193.38	4,580			5,823		5,823	88					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2020	10/14/2021	6,718	195.01	36,549			32,244		32,244	(8,599)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	3,615	195.01	33,981			37,273		37,273	72					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2020	10/14/2022	3,102	195.01	23,837			25,347		25,347	(1,024)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	56	195.01	503			582		582	1					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	1,361	194.78	12,111			14,231		14,231	54					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2020	10/15/2021	1,438	194.78	7,812			7,231		7,231	(1,711)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	344	194.78	3,229			3,598		3,598	14					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/15/2020	10/17/2022	308	194.78	2,364			2,569		2,569	(92)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2020	10/27/2023	4,689	193.65	43,766			52,468		52,468	563					-	0001

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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	10/27/2020	10/27/2022	1,565	193.65	11,938			14,301		14,301	(266)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2020	10/27/2021	4,410	193.65	23,827			27,342		27,342	(3,440)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2020	10/27/2023	217	193.65	1,919			2,427		2,427	26					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/12/2020	11/14/2022	4,755	194.75	36,484			40,844		40,844	(1,046)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2020	11/12/2021	4,606	194.75	25,026			24,734		24,734	(5,066)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	1,104	194.75	9,826			11,757		11,757	88					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	6,578	194.75	61,744			70,052		70,052	526					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	430	195.49	4,049			4,396		4,396	17					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	2,281	195.49	20,382			23,339		23,339	91					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/16/2020	11/15/2021	1,790	195.49	9,765			8,594		8,594	(2,292)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/16/2020	11/15/2022	512	195.49	3,940			4,169		4,169	(143)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/24/2020	11/27/2023	469	196.34	4,434			4,611		4,611	9					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/24/2020	11/22/2022	3,937	196.34	30,456			30,473		30,473	(1,220)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/24/2020	11/24/2021	7,232	196.34	39,618			31,171		31,171	(10,198)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	1,717	196.85	15,447			16,587		16,587	17					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	8,717	196.85	82,711			84,209		84,209	87					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2020	12/14/2022	6,584	196.85	51,062			50,102		50,102	(1,909)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/11/2020	12/14/2021	8,204	196.85	45,059			34,704		34,704	(11,240)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/15/2020	12/15/2021	2,489	196.83	13,671			10,605		10,605	(3,361)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/15/2020	12/15/2022	1,194	196.83	9,259			9,110		9,110	(334)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	432	196.83	4,097			4,180		4,180	9					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	1,727	196.83	15,538			16,721		16,721	35					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	413	196.21	3,702			4,161		4,161	25					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/22/2020	12/27/2022	3,129	196.21	24,192			25,285		25,285	(657)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/22/2020	12/27/2023	5,780	196.21	54,659			58,258		58,258	347					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/22/2020	12/27/2021	3,552	196.21	19,446			17,264		17,264	(4,121)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	191	198.82		1,733		1,672		1,672	(60)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2021	01/13/2023	2,666	198.82		20,882		17,834		17,834	(3,048)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2021	01/12/2024	1,931	198.82		18,470		16,900		16,900	(1,571)					-	0001

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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	01/13/2021	01/14/2022	3,908	198.82		21,678		13,678		13,678	(8,000)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	1,741	198.20		15,767		15,805		15,805	39					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2021	01/17/2023	1,085	198.20		8,471		7,637		7,637	(834)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2021	01/18/2022	2,018	198.20		11,160		7,871		7,871	(3,289)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/15/2021	01/16/2024	656	198.20		6,266		5,956		5,956	(310)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2021	01/27/2022	4,206	198.28		23,269		16,698		16,698	(6,570)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	409	198.28		3,702		3,713		3,713	12					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2021	01/27/2023	1,568	198.28		12,253		11,089		11,089	(1,164)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	3,354	198.28		32,053		30,486		30,486	(1,567)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	613	200.65		5,609		4,941		4,941	(668)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/11/2021	02/14/2023	1,739	200.65		13,751		10,523		10,523	(3,228)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/11/2021	02/14/2022	4,889	200.65		27,370		14,667		14,667	(12,703)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	1,924	200.65		18,567		15,505		15,505	(3,061)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/16/2021	02/15/2024	696	201.04		6,384		5,627		5,627	(757)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/16/2021	02/15/2023	174	201.04		1,379		1,057		1,057	(322)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/16/2021	02/15/2022	1,169	201.04		6,557		3,530		3,530	(3,026)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/25/2021	02/25/2022	2,370	198.31		13,113		10,239		10,239	(2,874)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	5,043	198.31		47,900		46,644		46,644	(1,256)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/25/2021	02/27/2023	958	198.31		7,486		6,985		6,985	(501)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	343	198.31		3,087		3,172		3,172	85					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/11/2021	03/14/2024	7,307	201.86		70,653		56,118		56,118	(14,534)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2021	03/14/2023	4,592	201.86		36,524		26,268		26,268	(10,256)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2021	03/14/2022	7,570	201.86		42,631		21,346		21,346	(21,285)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/12/2021	03/14/2024	659	201.86		6,038		5,060		5,060	(978)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/15/2021	03/15/2023	198	202.01		1,576		1,121		1,121	(455)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/15/2021	03/15/2022	1,287	202.01		7,254		3,565		3,565	(3,689)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/15/2021	03/15/2024	767	202.01		7,037		5,847		5,847	(1,190)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/15/2021	03/15/2024	99	202.01		958		754		754	(204)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/25/2021	03/25/2022	3,978	201.10		22,320		12,969		12,969	(9,351)					-	0001

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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	03/25/2021	03/27/2024	3,013	201.10		29,088		24,349		24,349	(4,739)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2021	03/27/2023	1,308	201.10		10,362		8,043		8,043	(2,319)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/26/2021	03/27/2024	3,431	201.10		31,395		27,723		27,723	(3,672)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2021	04/12/2024	2,419	201.74		23,375		18,940		18,940	(4,435)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/13/2021	04/13/2022	3,167	201.74		17,828		10,104		10,104	(7,724)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2021	04/12/2024	5,522	201.74		50,576		43,237		43,237	(7,339)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/14/2021	04/14/2023	1,556	201.74		12,372		9,199		9,199	(3,173)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/15/2024	544	202.07		5,269		4,192		4,192	(1,077)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/19/2022	5,963	202.07		33,620		18,307		18,307	(15,312)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/15/2024	4,825	202.07		44,265		37,153		37,153	(7,112)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/15/2021	04/17/2023	2,796	202.07		22,261		16,189		16,189	(6,072)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/27/2023	1,938	201.28		15,366		12,013		12,013	(3,353)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/26/2024	3,130	201.28		30,177		25,384		25,384	(4,793)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2021	04/27/2022	5,540	201.28		31,109		19,499		19,499	(11,609)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2021	05/12/2023	421	201.77		3,341		2,566		2,566	(775)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2021	05/13/2022	6,071	201.77		34,177		21,067		21,067	(13,110)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/14/2021	05/14/2024	2,329	201.77		22,560		18,588		18,588	(3,972)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2024	188	201.74		1,820		1,507		1,507	(313)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/16/2022	4,610	201.74		25,947		16,181		16,181	(9,766)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2023	4,635	201.74		36,746		28,364		28,364	(8,381)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/17/2021	05/15/2024	1,175	201.74		10,760		9,398		9,398	(1,362)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	69	202.44		636		535		535	(100)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/25/2023	2,109	202.44		16,781		12,424		12,424	(4,358)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	1,176	202.44		11,400		9,100		9,100	(2,301)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/27/2021	05/26/2022	2,564	202.44		14,480		8,512		8,512	(5,969)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2022	5,614	203.97		31,946		16,392		16,392	(15,554)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2023	2,402	203.97		19,306		12,972		12,972	(6,334)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2024	2,035	203.97		19,920		14,690		14,690	(5,230)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/11/2021	06/14/2024	10,992	203.97		102,011		79,361		79,361	(22,650)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/17/2024	637	204.14		6,240		4,566		4,566	(1,674)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/15/2023	1,200	204.14		9,653		6,409		6,409	(3,244)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/17/2024	1,886	204.14		17,518		13,522		13,522	(3,995)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/15/2021	06/15/2022	3,649	204.14		20,786		10,474		10,474	(10,312)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2024	594	203.72		5,481		4,383		4,383	(1,098)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2023	1,409	203.72		11,308		7,861		7,861	(3,447)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2024	638	203.72		6,214		4,709		4,709	(1,505)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2022	3,308	203.72		18,872		10,322		10,322	(8,550)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2021	07/12/2024	5,567	203.88		54,140		40,917		40,917	(13,222)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/12/2024	221	203.88		2,034		1,622		1,622	(412)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/14/2023	996	203.88		7,978		5,536		5,536	(2,442)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/14/2022	3,325	203.88		18,916		10,675		10,675	(8,241)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2021	07/16/2024	5,392	203.25		49,649		41,090		41,090	(8,559)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2021	07/16/2024	2,135	203.25		20,745		16,271		16,271	(4,474)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2021	07/15/2022	4,059	203.25		23,018		14,004		14,004	(9,014)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/15/2021	07/18/2023	1,919	203.25		15,366		11,187		11,187	(4,179)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/26/2021	07/27/2023	1,124	203.70		9,023		6,419		6,419	(2,603)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/26/2021	07/26/2024	1,797	203.70		17,531		13,458		13,458	(4,074)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/26/2021	07/26/2024	412	203.70		3,814		3,089		3,089	(725)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/27/2022	3,044	203.70		17,298		10,288		10,288	(7,010)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/14/2024	344	203.62		3,171		2,616		2,616	(555)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/12/2022	3,546	203.62		20,144		12,552		12,552	(7,592)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/14/2024	2,780	203.62		27,055		21,153		21,153	(5,901)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/14/2023	1,960	203.62		15,721		11,463		11,463	(4,257)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/16/2021	08/15/2022	3,368	203.40		19,112		12,259		12,259	(6,853)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/16/2021	08/15/2024	74	203.40		717		568		568	(149)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/16/2021	08/15/2023	2,606	203.40		20,882		15,504		15,504	(5,378)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/16/2021	08/15/2024	811	203.40		7,475		6,246		6,246	(1,228)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2021	08/27/2024	4,268	203.60		41,538		32,780		32,780	(8,759)					-	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	W22LR0WP21HZNB6K528	08/26/2021	08/25/2023	1,493	203.60		11,947		8,854		8,854	(3,093)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2021	08/26/2022	2,338	203.60		13,280		8,533		8,533	(4,747)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2021	08/27/2024	6,979	203.60		64,371		53,602		53,602	(10,770)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2021	09/14/2023	3,320	202.69		26,449		21,317		21,317	(5,132)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2021	09/13/2024	8,451	202.69		81,881		68,794		68,794	(13,088)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2021	09/14/2022	5,965	202.69		33,731		24,754		24,754	(8,977)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2021	09/13/2024	153	202.69		1,404		1,245		1,245	(159)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/15/2023	10,178	202.88		81,155		64,633		64,633	(16,521)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/17/2024	3,105	202.88		30,114		25,060		25,060	(5,054)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/15/2022	3,746	202.88		21,204		15,284		15,284	(5,920)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/17/2024	5,718	202.88		52,548		46,142		46,142	(6,406)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2023	846	202.14		6,720		5,693		5,693	(1,027)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2024	6,496	202.14		62,630		54,822		54,822	(7,808)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2024	134	202.14		1,220		1,127		1,127	(93)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTW807	09/24/2021	09/27/2022	5,165	202.14		29,232		23,138		23,138	(6,094)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	10/12/2018	10/14/2021	1,189	218.60	15,236			12,322		12,322	369					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	10/26/2018	10/27/2021	1,128	217.17	14,161			13,357		13,357	869					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	11/14/2018	11/12/2021	1,707	219.74	21,600			16,383		16,383	(290)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	11/27/2018	11/26/2021	1,785	219.61	22,462			17,689		17,689	(143)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	12/14/2018	12/14/2021	1,240	218.62	15,312			13,710		13,710	347					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	12/27/2018	12/27/2021	356	213.61	4,279			5,575		5,575	587					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	01/14/2019	01/14/2022	637	216.52	7,935			8,451		8,451	567					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	01/25/2019	01/27/2022	27	218.44	346			326		326	13					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	02/14/2019	02/14/2022	131	221.27	1,665			1,311		1,311	(7)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	03/14/2019	03/14/2022	309	223.52	3,968			2,763		2,763	(93)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	04/12/2019	04/14/2022	128	226.60	1,679			976		976	(70)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	04/26/2019	04/27/2022	1,709	225.31	22,484			14,644		14,644	(547)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	05/15/2019	05/16/2022	6,345	223.81	83,496			59,640		59,640	952					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	05/24/2019	05/27/2022	318	223.52	4,168			3,240		3,240	25					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2019	.06/14/2022	.411		.226.13	.5,506			.3,627		.3,627	(.78)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2019	.06/15/2022	.1,149		.226.19	.15,392			.9,679		.9,679	(.46)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2019	.06/27/2022	.237		.227.44	.3,224			.1,971		.1,971	(.66)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2019	.07/15/2022	.459		.228.72	.6,300			.3,439		.3,439	(.92)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/12/2022	.1,283		.226.77	.17,547			.11,870		.11,870	(.64)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2019	.08/15/2022	.614		.227.94	.8,470			.5,073		.5,073	(.6)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	.22		.228.01	.302			.193		.193	(.3)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	.421		.230.49	.5,849			.3,304		.3,304	(.109)					-	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			.1,193		.1,193	(.38)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2022	.519		.233.05	.6,958			.3,349		.3,349	(.151)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2021	.87		.230.27	.924			.77		.77	(.284)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2022	.52		.230.27	.689			.408		.408	(.3)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2019	.10/17/2022	.43		.230.42	.573			.338		.338	(.2)					-	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			.135		.135	(.491)					-	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			.233		.233	(.768)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	.581		.232.48	.7,736			.4,204		.4,204	(.41)					-	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			.131		.131	(.259)					-	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			.350		.350	(.781)					-	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			.734		.734	(.14)					-	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			.122		.122	(.261)					-	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			.1,309		.1,309	(.32)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2021	.21		.234.64	.231			.31		.31	(.43)					-	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			.1,463		.1,463	(.20)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/16/2019	.12/15/2022	.42		.235.56	.570			.272		.272	(.6)					-	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			.212		.212	(.341)					-	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			.261		.261	(.455)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	.299		.237.56	.4,047			.1,739		.1,739	(.57)					-	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			.735		.735	(.883)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/13/2023	.93		.237.00	.1,252			.571		.571	(.13)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/18/2022	168		237.48	1,836			236		236	(286)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2020	.01/17/2023	168		237.48	2,272			1,016		1,016	(25)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2022	475		233.89	5,150			1,182		1,182	(774)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2020	.02/14/2022	458		235.75	4,990			1,026		1,026	(701)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2022	551		235.93	6,006			1,218		1,218	(838)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/18/2020	.02/15/2023	657		235.93	8,866			4,527		4,527	20					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/25/2022	772		222.85	7,964			6,537		6,537	(185)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2020	.02/27/2023	359		222.85	4,592			4,753		4,753	402					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2022	694		211.87	6,674			12,052		12,052	1,381					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/13/2020	.03/14/2023	415		211.87	5,051			8,589		8,589	984					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/16/2020	.03/15/2023	1,677		211.75	20,093			34,838		34,838	3,990					-	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			2,064		2,064	237					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/25/2022	2,562		211.59	25,095			45,340		45,340	5,200					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2020	.03/27/2023	1,493		211.59	18,233			31,377		31,377	3,629					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2020	.04/14/2022	815		212.30	8,096			14,024		14,024	1,524					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/18/2022	94		212.35	936			1,620		1,620	174					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2020	.04/17/2023	471		212.35	5,920			9,654		9,654	1,074					-	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			14,018		14,018	1,571					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2020	.04/27/2022	47		212.08	468			825		825	89					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2020	.05/13/2022	52		212.20	518			908		908	96					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2020	.05/15/2023	2,638		212.26	33,264			54,929		54,929	6,200					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2020	.05/16/2022	141		212.26	1,413			2,472		2,472	261					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2020	.05/26/2023	14		212.60	179			292		292	33					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2020	.05/27/2022	771		212.60	7,806			13,330		13,330	1,373					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/12/2020	.06/14/2023	649		212.71	8,073			13,462		13,462	1,531					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/12/2020	.06/14/2022	277		212.71	2,732			4,810		4,810	488					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2023	94		212.93	1,174			1,936		1,936	221					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2020	.06/15/2022	47		212.93	466			806		806	81					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/26/2020	.06/27/2022	122		212.88	1,214			2,114		2,114	213					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	.07/14/2020	.07/14/2022	1,111		.213.34	11,068			18,941		18,941	1,833					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2020	.07/14/2023	244		.213.34	3,058			4,975		4,975	544					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2020	.07/15/2022	47		.213.40	467			797		797	77					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2020	.07/17/2023	1,453		.213.40	18,228			29,634		29,634	3,239					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2020	.07/27/2022	243		.213.85	2,428			4,073		4,073	382					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/14/2023	94		.213.79	1,172			1,905		1,905	210					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2020	.08/12/2022	1,268		.213.79	12,629			21,460		21,460	2,003					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2023	1,355		.213.96	16,994			27,636		27,636	3,050					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/17/2020	.08/15/2022	187		.213.96	1,864			3,173		3,173	297					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/25/2023	9		.213.86	117			191		191	21					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/26/2022	440		.213.86	4,380			7,468		7,468	694					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2020	.09/14/2022	196		.214.39	1,974			3,279		3,279	296					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2020	.09/15/2022	70		.214.38	705			1,173		1,173	106					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2020	.09/15/2023	210		.214.38	2,651			4,246		4,246	474					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/25/2020	.09/27/2022	344		.212.18	3,424			6,382		6,382	626					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/14/2022	734		.215.12	7,442			12,060		12,060	1,036					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/14/2021	683		.215.12	4,807			9,157		9,157	1,087					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/13/2023	37		.215.12	473			736		736	77					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2020	.10/17/2022	116		.215.18	1,178			1,907		1,907	165					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2020	.10/16/2023	93		.215.18	1,182			1,838		1,838	193					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2020	.10/15/2021	465		.215.18	3,270			6,200		6,200	725					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2020	.10/27/2021	1,698		.213.20	11,837			26,012		26,012	3,447					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2020	.10/27/2023	464		.213.20	5,821			9,835		9,835	1,059					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2020	.10/27/2022	164		.213.20	1,645			2,953		2,953	279					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/13/2020	.11/12/2021	1,623		.218.16	11,682			17,070		17,070	584					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/13/2020	.11/14/2023	156		.218.16	2,030			2,821		2,821	288					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/13/2020	.11/14/2022	908		.218.16	9,425			13,269		13,269	1,026					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/16/2020	.11/15/2021	501		.219.64	3,630			4,603		4,603	(60)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/16/2020	.11/15/2023	364		.219.64	4,776			6,268		6,268	630					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/16/2020	11/15/2022	387		219.64	4,046			5,286		5,286	375					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/26/2021	2,189		221.60	16,102			16,809		16,809	(1,466)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/25/2022	190		221.60	2,003			2,377		2,377	148					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2022	863		222.46	9,235			10,564		10,564	656					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2021	2,427		222.46	18,036			17,817		17,817	(1,845)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2023	130		222.46	1,746			2,064		2,064	202					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2021	1,656		223.49	12,358			10,943		10,943	(1,639)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2022	380		223.49	4,089			4,431		4,431	251					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2020	12/15/2023	157		223.49	2,104			2,391		2,391	230					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2023	72		223.18	952			1,114		1,114	109					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2021	735		223.18	5,412			5,188		5,188	(603)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2022	453		223.18	4,798			5,417		5,417	335					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/12/2024	129		224.27		1,740		1,928		1,928	188					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/13/2023	361		224.27		3,880		4,143		4,143	263					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/14/2022	2,096		224.27		15,698		13,936		13,936	(1,762)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/16/2024	156		224.01		2,104		2,356		2,356	253					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/18/2022	871		224.01		6,513		5,998		5,998	(515)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/15/2021	01/17/2023	714		224.01		7,664		8,328		8,328	664					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/27/2023	396		224.83		4,272		4,481		4,481	209					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/27/2022	2,464		224.83		18,448		16,090		16,090	(2,358)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/26/2024	1,183		224.83		15,987		17,427		17,427	1,441					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/12/2021	02/14/2023	772		225.40		8,335		8,654		8,654	319					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/12/2021	02/14/2024	142		225.40		1,923		2,071		2,071	148					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/12/2021	02/14/2022	1,437		225.40		10,789		9,343		9,343	(1,446)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/16/2021	02/15/2022	1,893		224.50		14,153		12,286		12,286	(1,866)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/16/2021	02/15/2024	223		224.50		3,000		3,238		3,238	238					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/16/2021	02/15/2023	334		224.50		3,585		3,732		3,732	147					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/26/2021	02/25/2022	211		222.74		1,565		1,764		1,764	199					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/26/2021	02/27/2023	530		222.74		5,640		6,797		6,797	1,157					-	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	02/26/2021	02/27/2024	2,272		222.74		30,208		36,597		36,597	6,389					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/12/2021	03/14/2024	1,067		226.81		14,520		15,055		15,055	535					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/12/2021	03/14/2023	265		226.81		2,886		2,849		2,849	(37)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/12/2021	03/14/2022	1,208		226.81		9,179		7,442		7,442	(1,737)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/15/2021	03/15/2022	704		227.37		5,360		4,138		4,138	(1,222)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/15/2021	03/15/2023	66		227.37		722		693		693	(29)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/15/2021	03/15/2024	132		227.37		1,800		1,826		1,826	26					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/26/2021	03/25/2022	609		228.28		4,657		3,392		3,392	(1,265)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/26/2021	03/27/2024	1,262		228.28		17,309		17,032		17,032	(277)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/26/2021	03/27/2023	35		228.28		385		356		356	(28)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/14/2021	04/14/2022	410		229.21		3,158		2,215		2,215	(944)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/14/2021	04/12/2024	183		229.21		2,520		2,384		2,384	(136)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/14/2021	04/14/2023	22		229.21		241		214		214	(26)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/15/2021	04/18/2022	1,954		230.32		15,120		9,632		9,632	(5,488)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/15/2021	04/17/2023	304		230.32		3,367		2,839		2,839	(528)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/15/2021	04/15/2024	478		230.32		6,600		5,984		5,984	(616)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/27/2021	04/27/2023	1,098		230.50		12,195		10,274		10,274	(1,921)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/27/2021	04/27/2022	1,328		230.50		10,282		6,664		6,664	(3,617)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/27/2021	04/26/2024	1,158		230.50		16,100		14,514		14,514	(1,586)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/14/2021	05/12/2023	826		234.89		9,351		6,335		6,335	(3,016)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/14/2021	05/14/2024	673		234.89		9,527		7,271		7,271	(2,256)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/14/2021	05/13/2022	1,354		234.89		10,685		4,833		4,833	(5,852)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/17/2021	05/15/2023	999		235.21		11,327		7,573		7,573	(3,754)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/17/2021	05/16/2022	1,020		235.21		8,064		3,571		3,571	(4,493)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/17/2021	05/15/2024	361		235.21		5,126		3,863		3,863	(1,262)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/27/2021	05/27/2022	983		233.96		7,751		3,981		3,981	(3,770)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/27/2021	05/24/2024	996		233.96		14,120		11,204		11,204	(2,916)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/27/2021	05/26/2023	385		233.96		4,365		3,143		3,143	(1,222)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	06/14/2021	06/14/2024	966		236.06		13,885		10,219		10,219	(3,666)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2021	.06/14/2023	140		236.06		1,614		1,054		1,054	(560)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2021	.06/14/2022	2,105		236.06		16,848		7,558		7,558	(9,290)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2021	.06/15/2022	1,376		236.22		11,018		4,884		4,884	(6,133)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2021	.06/17/2024	593		236.22		8,512		6,247		6,247	(2,265)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2021	.06/15/2023	191		236.22		2,196		1,427		1,427	(769)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/25/2021	.06/27/2022	365		233.06		2,873		1,743		1,743	(1,130)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/25/2021	.06/27/2023	159		233.06		1,802		1,405		1,405	(397)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/25/2021	.06/27/2024	918		233.06		12,947		10,908		10,908	(2,039)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2021	.07/14/2022	1,508		232.79		11,864		7,660		7,660	(4,204)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2021	.07/12/2024	726		232.79		10,241		8,668		8,668	(1,573)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/15/2024	150		232.84		2,118		1,795		1,795	(323)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/15/2022	1,288		232.84		10,140		6,532		6,532	(3,608)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/17/2023	795		232.84		8,991		7,183		7,183	(1,808)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/26/2024	73		233.62		1,030		851		851	(180)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/27/2023	775		233.62		8,797		6,826		6,826	(1,971)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/27/2022	548		233.62		4,326		2,696		2,696	(1,631)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/14/2023	716		234.73		8,165		6,098		6,098	(2,067)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/14/2024	601		234.73		8,531		6,830		6,830	(1,701)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/12/2022	1,538		234.73		12,202		7,213		7,213	(4,989)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2022	1,404		235.01		11,154		6,501		6,501	(4,653)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2023	766		235.01		8,766		6,449		6,449	(2,317)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2024	532		235.01		7,563		5,994		5,994	(1,568)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/27/2024	414		234.32		5,878		4,814		4,814	(1,064)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/25/2023	60		234.32		680		525		525	(155)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/26/2022	158		234.32		1,251		788		788	(463)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/14/2022	957		233.04		7,560		5,435		5,435	(2,124)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/14/2023	107		233.04		1,220		1,018		1,018	(202)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/13/2024	751		233.04		10,605		9,214		9,214	(1,391)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2021	.09/16/2024	385		234.06		5,454		4,564		4,564	(890)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	09/15/2021	09/15/2022	1,944		234.06		15,425		10,303		10,303	(5,122)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	09/15/2021	09/15/2023	961		234.06		10,980		8,729		8,729	(2,251)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	09/27/2021	09/27/2023	138		231.16		1,558		1,442		1,442	(116)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	09/27/2021	09/27/2022	1,224		231.16		9,565		8,068		8,068	(1,498)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	09/27/2021	09/27/2024	692		231.16		9,664		9,116		9,116	(548)					-	0001
JP Morgan Index Call 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			116,743		116,743	59,544					-	0001
JP Morgan Index Call 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			402,781		402,781	192,218					-	0001
JP Morgan Index Call 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			61,900		61,900	30,243					-	0001
JP Morgan Index Call 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			94,719		94,719	65,340					-	0001
JP Morgan Index Call 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			93,942		93,942	46,754					-	0001
JP Morgan Index Call 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			2,084,760		2,084,760	1,059,110					-	0001
JP Morgan Index Call 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			219,271		219,271	149,030					-	0001
JP Morgan Index Call 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			18,011		18,011	12,310					-	0001
JP Morgan Index Call 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			445,436		445,436	302,420					-	0001
JP Morgan Index Call 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			7,204,045		7,204,045	3,425,036					-	0001
JP Morgan Index Call 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			74,496		74,496	33,912					-	0001
JP Morgan Index Call 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			432,727		432,727	194,361					-	0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	559		3,585.15	155,989			406,804		406,804	199,937					-	0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	53		3,585.15	9,206			29,618		29,618	16,433					-	0001
JP Morgan Index Call 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			1,434,853		1,434,853	834,137					-	0001
JP Morgan Index Call 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			100,391		100,391	53,062					-	0001
JP Morgan Index Call 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			383,703		383,703	267,848					-	0001
JP Morgan Index Call 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			4,977,715		4,977,715	2,498,407					-	0001
JP Morgan Index Call 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			11,400		11,400	5,901					-	0001
JP Morgan Index Call 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			24,412		24,412	16,956					-	0001
JP Morgan Index Call 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			51,956		51,956	36,062					-	0001
JP Morgan Index Call 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			260,957		260,957	130,988					-	0001
JP Morgan Index Call 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			35,168		35,168	20,384					-	0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	230		3,647.49	41,363			127,400		127,400	74,484					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	558	3,647.49	159,544			379,291		379,291	189,732					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	1,827	3,694.62	86,400			327,833		327,833	227,934					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	168	3,694.62	6,262			25,703		25,703	18,097					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	133	3,786.99	31,850			73,383		73,383	39,744					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,653	3,694.62	480,200			1,356,913		1,356,913	827,792					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	235	3,694.62	7,221			31,526		31,526	22,604					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	8	3,750.04	2,100			4,762		4,762	2,528					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	7,158	3,694.62	2,089,155			4,558,674		4,558,674	2,343,291					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	105	3,703.06	18,915			52,823		52,823	31,525					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	448	3,703.06	130,485			284,315		284,315	146,201					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	99	3,795.54		17,554		44,215		44,215	26,661					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	462	3,795.54		136,533		259,792		259,792	123,259					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	122	3,862.46		29,762		62,021		62,021	32,259					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	2,018	3,768.25		91,260		230,274		230,274	139,014					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	7,886	3,768.25		2,362,045		4,642,265		4,642,265	2,280,219					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	12	3,824.77		3,164		6,448		6,448	3,284					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	791	3,768.25		42,316		104,942		104,942	62,626					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	3,648	3,768.25		668,282		1,656,362		1,656,362	988,080					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/15/2021	01/18/2022	289	3,768.25		10,137		26,071		26,071	15,934					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	48	3,750.77		10,199		23,821		23,821	13,621					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	342	3,750.77		115,406		208,047		208,047	92,641					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	737	3,934.83		241,280		343,016		343,016	101,736					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	142	3,934.83		27,279		48,656		48,656	21,376					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	217	3,932.59		6,071		15,564		15,564	9,494					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	6,287	3,932.59		2,047,230		2,928,394		2,928,394	881,164					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	1,376	3,932.59		52,477		125,036		125,036	72,559					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	93	4,030.90		25,003		36,063		36,063	11,061					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	34	3,991.58		10,004		14,386		14,386	4,382					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	02/16/2021	02/15/2022	2,725	3,932.59		517,583		952,087		952,087	434,504					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

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	02/16/2021	02/15/2022	506	3,932.59		23,283		53,518		53,518	30,235					-	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		176,968		176,968	73,863					-	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		4,606		4,606	2,634					-	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		49,399		49,399	23,954					-	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		416,799		416,799	142,047					-	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		92,851		92,851	53,035					-	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		3,059,741		3,059,741	980,328					-	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		22,330		22,330	7,318					-	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		158,150		158,150	90,898					-	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		22,914		22,914	7,188					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	610	3,968.94		19,118		45,260		45,260	26,142					-	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		1,102,057		1,102,057	124,636					-	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		56,418		56,418	20,256					-	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		11,865		11,865	6,066					-	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		271,118		271,118	54,835					-	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		29,357		29,357	7,945					-	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		609,671		609,671	77,711					-	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		18,797		18,797	2,083					-	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		78,596		78,596	19,691					-	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		44,527		44,527	9,524					-	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		22,607		22,607	4,660					-	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		4,891		4,891	986					-	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		2,461,677		2,461,677	297,917					-	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		15,327		15,327	1,782					-	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		7,404		7,404	1,371					-	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		145,833		145,833	14,849					-	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		17,064		17,064	2,346					-	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		27,173		27,173	5,061					-	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		108,915		108,915	15,725					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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		73,385		73,385	16,769					-	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		17,821		17,821	3,835					-	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		608,753		608,753	121,656					-	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		28,440		28,440	4,654					-	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		2,405		2,405	568					-	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		8,806		8,806	1,428					-	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		8,101		8,101	1,794					-	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		41,631		41,631	8,466					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	73	4,200.88		11,704		14,902		14,902	3,198					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	128	4,200.88		36,652		42,387		42,387	5,735					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	161	4,255.15		25,794		27,935		27,935	2,141					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	412	4,255.15		115,106		125,898		125,898	10,791					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	5,230	4,246.59		1,470,368		1,630,706		1,630,706	160,338					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	5	4,310.29		1,261		1,410		1,410	149					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	88	4,352.75		19,373		21,751		21,751	2,377					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	2,149	4,246.59		345,913		389,487		389,487	43,574					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	379	4,246.59		22,218		28,590		28,590	6,372					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	1,179	4,246.59		58,058		74,982		74,982	16,924					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	47	4,246.59		2,620		3,386		3,386	766					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	304	4,246.59		14,061		18,071		18,071	4,010					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	138	4,246.59		5,558		7,071		7,071	1,514					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.06/16/2021	.05/16/2022	6,231	4,163.29		1,835,057		2,180,584		2,180,584	345,527					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	98	4,280.70		14,921		16,555		16,555	1,635					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	105	4,280.70		29,026		31,277		31,277	2,251					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.07/14/2021	.07/14/2022	281	4,374.30		82,656		70,410		70,410	(12,246)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.07/14/2021	.07/14/2022	52	4,374.30		8,732		6,112		6,112	(2,621)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2021	.07/15/2022	61	4,360.03		3,869		3,224		3,224	(645)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2021	.07/15/2022	382	4,360.03		25,641		21,003		21,003	(4,638)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.07/15/2021	.07/15/2022	1,854	4,360.03		316,124		238,023		238,023	(78,100)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	971	4,360.03		55,479		46,876		46,876	(8,603)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	50	4,360.03		2,376		1,957		1,957	(419)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	429	4,360.03		23,001		19,326		19,326	(3,675)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	87	4,469.03		20,406		17,341		17,341	(3,065)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	5,400	4,360.03		1,617,306		1,399,135		1,399,135	(218,171)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	17	4,425.43		4,455		3,825		3,825	(630)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	263	4,401.46		81,729		63,517		63,517	(18,213)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	28	4,401.46		5,100		3,165		3,165	(1,935)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	433	4,468.00		130,226		92,495		92,495	(37,730)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	116	4,468.00		19,594		10,019		10,019	(9,575)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	371	4,479.71		18,260		9,123		9,123	(9,137)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	1,227	4,479.71		64,292		32,236		32,236	(32,055)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	45	4,546.91		12,040		7,812		7,812	(4,228)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	434	4,479.71		27,230		13,529		13,529	(13,701)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	115	4,591.70		28,119		17,713		17,713	(10,406)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	2,176	4,479.71		374,400		183,085		183,085	(191,315)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	5,201	4,479.71		1,610,030		1,086,277		1,086,277	(523,753)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	236	4,509.37		72,582		46,849		46,849	(25,733)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	40	4,509.37		6,958		3,150		3,150	(3,808)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/14/2021	09/14/2022	120	4,443.05		23,282		29,156		29,156	5,873					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/14/2021	09/14/2022	404	4,443.05		134,520		98,056		98,056	(36,465)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	354	4,480.70		21,952		8,780		8,780	(13,172)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	106	4,592.72		27,431		17,738		17,738	(9,694)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	1,644	4,480.70		91,694		35,061		35,061	(56,634)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	816	4,480.70		56,104		23,093		23,093	(33,011)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	6,831	4,480.70		2,220,538		1,522,118		1,522,118	(698,420)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	272	4,480.70		16,043		6,284		6,284	(9,759)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	2,735	4,480.70		514,139		276,100		276,100	(238,039)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2021	09/15/2022	50	4,547.91		14,086		9,344		9,344	(4,742)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	355	4,443.11		115,510		88,236		88,236	(27,274)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	33	4,443.11		6,095		4,243		4,243	(1,852)					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										15,051,389	28,801,918	0	66,305,316	XXX	66,305,316	18,822,369	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										15,051,389	28,801,918	0	66,305,316	XXX	66,305,316	18,822,369	0	0	0	0	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	213800KYDSBDFTH2K71	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		US - OTC Bulletin Bo	BBG00Z6RLQP8	02/11/2021	02/09/2026	2,878	36.18		50,365		84,268		84,268	33,903						
NOBEL CORP.-O12 NOBEL CORP.-WARRANT 2 BMB0572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,193	23.13		27,869		86,702		86,702	58,834						
NOBLE HOLDINGS CORP NOBEL CORP.-WARRANT 1 BMB0583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,193	19.27		34,062		86,702		86,702	52,641						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										128,060	112,296	0	434,492	XXX	434,492	145,378	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										128,060	112,296	0	434,492	XXX	434,492	145,378	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										15,179,449	28,914,214	0	66,739,808	XXX	66,739,808	18,967,747	0	0	0	0	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										15,179,449	28,914,214	0	66,739,808	XXX	66,739,808	18,967,747	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
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)			(197,703)		(197,703)	(99,720)					-	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)			(62,436)		(62,436)	(31,344)					-	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)			(25,557)		(25,557)	(13,263)					-	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)			(51,915)		(51,915)	(29,746)					-	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)			(8,631)		(8,631)	(4,458)					-	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)			(43,496)		(43,496)	(24,693)					-	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)			(54,469)		(54,469)	(27,603)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	146	3,544.30	(22,063)			(80,836)		(80,836)	(43,662)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	47	3,553.01	(6,922)			(25,741)		(25,741)	(14,027)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,249	3,535.59	(325,163)			(961,688)		(961,688)	(469,861)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	277	3,551.27	(69,779)			(209,008)		(209,008)	(102,967)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	1,625	3,579.13	(215,816)			(840,534)		(840,534)	(470,468)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(89,509)		(89,509)	(45,390)					-	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)			(195,618)		(195,618)	(104,734)					-	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)			(549,654)		(549,654)	(304,891)					-	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)			(340,342)		(340,342)	(167,820)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/15/2020	10/15/2021	4,322	3,579.13	(1,022,385)			(3,140,711)		(3,140,711)	(1,570,399)					-	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)			(108,078)		(108,078)	(57,053)					-	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)			(1,758,525)		(1,758,525)	(875,197)					-	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)			(114,758)		(114,758)	(56,326)					-	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)			(3,309)		(3,309)	(1,681)					-	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)			(78,464)		(78,464)	(36,803)					-	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)			(28,107)		(28,107)	(14,163)					-	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)			(18,282)		(18,282)	(9,439)					-	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)			(11,174)		(11,174)	(5,310)					-	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)			(3,262)		(3,262)	(1,671)					-	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)			(9,143)		(9,143)	(4,570)					-	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)			(141,576)		(141,576)	(68,793)					-	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)			(146,312)		(146,312)	(69,229)					-	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)			(4,822)		(4,822)	(3,029)					-	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)			(27,176)		(27,176)	(14,113)					-	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)			(97,057)		(97,057)	(52,227)					-	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)			(138,446)		(138,446)	(71,531)					-	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)			(20,121)		(20,121)	(10,774)					-	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)			(60,241)		(60,241)	(31,447)					-	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)			(14,219)		(14,219)	(8,785)					-	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)			(4,250)		(4,250)	(2,605)					-	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)			(166,267)		(166,267)	(102,413)					-	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)			(2,129,288)		(2,129,288)	(1,131,256)					-	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)			(11,031)		(11,031)	(5,782)					-	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)			(71,042)		(71,042)	(36,775)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	627	3,699.45	(148,034)			(388,261)		(388,261)	(203,094)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,111	3,726.65	(247,792)			(906,317)		(906,317)	(576,956)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	87	3,681.31	(12,150)			(41,231)		(41,231)	(25,187)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	157	3,699.45	(20,503)			(71,761)		(71,761)	(44,571)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	167	3,753.85	(34,104)			(94,703)		(94,703)	(51,077)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	2,057	3,717.58	(465,280)			(1,237,874)		(1,237,874)	(654,284)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/16/2020	11/15/2021	849	3,690.38	(204,728)			(532,939)		(532,939)	(277,327)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	38	3,702.02	(4,620)			(17,348)		(17,348)	(10,624)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	21	3,783.88	(1,757)			(7,915)		(7,915)	(5,199)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	65	3,747.50	(13,223)			(37,399)		(37,399)	(19,987)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	157	3,738.40	(33,011)			(92,516)		(92,516)	(49,194)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	9	3,747.50	(850)			(3,538)		(3,538)	(2,254)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	143	3,802.08	(25,380)			(75,884)		(75,884)	(41,740)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	18	3,756.60	(3,517)			(10,037)		(10,037)	(5,391)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	112	3,766.03	(12,546)			(48,934)		(48,934)	(31,423)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	32	3,802.51	(3,054)			(12,795)		(12,795)	(8,449)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	174	3,756.91	(38,291)			(100,929)		(100,929)	(53,804)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	160	3,766.03	(34,339)			(91,353)		(91,353)	(48,945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	144	3,747.80	(32,402)			(84,794)		(84,794)	(44,973)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	19	3,711.32	(2,622)			(9,271)		(9,271)	(5,702)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	67	3,756.91	(7,703)			(29,608)		(29,608)	(18,877)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	80	3,811.63	(15,278)			(42,344)		(42,344)	(23,241)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	106	3,750.04	(27,058)			(61,910)		(61,910)	(32,865)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,107	3,796.22	(258,073)			(863,919)		(863,919)	(570,671)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	2,344	3,786.99	(551,555)			(1,296,884)		(1,296,884)	(702,388)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	143	3,759.28	(20,294)			(64,111)		(64,111)	(41,157)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	107	3,777.75	(14,090)			(45,807)		(45,807)	(29,833)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	4,217	3,796.22	(970,634)			(2,298,443)		(2,298,443)	(1,250,913)					-	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)			(4,560)		(4,560)	(2,458)					-	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	102	3,768.51	(13,864)			(44,426)		(44,426)	(28,728)					-	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)			(240,208)		(240,208)	(128,173)					-	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)			(58,027)		(58,027)	(36,984)					-	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)			(69,027)		(69,027)	(38,119)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2020	12/15/2021	76	3,772.21	(18,463)			(42,937)		(42,937)	(23,072)					-	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)			(23,516)		(23,516)	(16,180)					-	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)			(31,539)		(31,539)	(20,409)					-	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)			(9,371)		(9,371)	(6,103)					-	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)			(28,815)		(28,815)	(15,767)					-	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)			(87,380)		(87,380)	(49,317)					-	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)			(117,003)		(117,003)	(63,708)					-	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)		(3,934)		(3,934)	(1,975)					-	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)		(3,334)		(3,334)	(2,244)					-	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)		(53,198)		(53,198)	(27,781)					-	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)		(4,122)		(4,122)	(2,838)					-	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)		(9,461)		(9,461)	(4,860)					-	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)		(14,650)		(14,650)	(9,741)					-	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)		(3,774)		(3,774)	(2,524)					-	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)		(6,768)		(6,768)	(4,384)					-	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)		(30,073)		(30,073)	(15,531)					-	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)		(117,433)		(117,433)	(59,990)					-	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)		(359,410)		(359,410)	(232,322)					-	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)		(67,073)		(67,073)	(42,217)					-	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)		(3,415,964)		(3,415,964)	(1,782,870)					-	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)		(119,586)		(119,586)	(60,490)					-	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)		(123,618)		(123,618)	(77,286)					-	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)		(59,132)		(59,132)	(31,463)					-	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)		(44,937)		(44,937)	(27,786)					-	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)		(166,590)		(166,590)	(85,501)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	.633	3,824.77		(.167,355)		(341,796)		(341,796)	(.174,440)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	1,751	3,862.46		(.226,248)		(632,337)		(632,337)	(.406,089)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	.12	3,843.62		(.3,016)		(6,257)		(6,257)	(.3,241)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/15/2021	.01/18/2022	.283	3,853.04		(.37,893)		(104,651)		(104,651)	(66,759)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/27/2021	.01/27/2022	.35	3,863.29		(.5,182)		(13,754)		(13,754)	(8,572)					-	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)		(4,933)		(4,933)	(2,314)					-	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)		(4,642)		(4,642)	(2,909)					-	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)		(61,341)		(61,341)	(29,724)					-	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)		(35,553)		(35,553)	(16,991)					-	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)		(5,832)		(5,832)	(2,775)					-	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)		(64,097)		(64,097)	(30,772)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.114	4,043.04		(.14,727)		(27,474)		(27,474)	(12,747)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.190	4,052.87		(.48,985)		(71,014)		(71,014)	(22,029)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.16	4,072.55		(.3,887)		(5,645)		(5,645)	(1,757)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.12	4,092.22		(.1,278)		(2,340)		(2,340)	(1,062)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.16	4,052.87		(.1,991)		(3,710)		(3,710)	(1,719)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.224	4,043.04		(.58,896)		(85,406)		(85,406)	(26,510)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.139	4,082.39		(.33,647)		(48,852)		(48,852)	(15,205)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.26	4,003.69		(.7,292)		(10,549)		(10,549)	(3,257)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/12/2021	.02/14/2022	.142	4,062.71		(.35,704)		(51,754)		(51,754)	(16,051)					-	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)		(22,017)		(22,017)	(10,646)					-	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)		(137,461)		(137,461)	(43,033)					-	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)		(58,581)		(58,581)	(18,373)					-	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)		(2,121,402)		(2,121,402)	(670,030)					-	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)		(342,521)		(342,521)	(166,121)					-	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)		(25,595)		(25,595)	(7,994)					-	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)		(117,856)		(117,856)	(37,126)					-	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)		(23,116)		(23,116)	(11,116)					-	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)		(33,975)		(33,975)	(10,761)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)	(259,651)	(259,651)	(125,969)	-	0001						-	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)	(13,808)	(13,808)	(4,345)	-	0001						-	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)	(35,804)	(35,804)	(17,180)	-	0001						-	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)	(17,525)	(17,525)	(8,368)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/26/2021	02/25/2022	45	3,954.07	(11,050)	(20,382)	(20,382)	(9,332)	-	0001						-	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)	(11,693)	(11,693)	(5,166)	-	0001						-	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)	(30,457)	(30,457)	(13,759)	-	0001						-	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)	(69,728)	(69,728)	(31,669)	-	0001						-	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)	(3,534)	(3,534)	(2,231)	-	0001						-	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)	(14,138)	(14,138)	(6,447)	-	0001						-	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)	(73,087)	(73,087)	(26,782)	-	0001						-	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)	(4,615)	(4,615)	(2,444)	-	0001						-	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)	(2,179)	(2,179)	(1,141)	-	0001						-	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)	(115,130)	(115,130)	(42,442)	-	0001						-	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)	(7,443)	(7,443)	(3,928)	-	0001						-	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)	(20,772)	(20,772)	(10,921)	-	0001						-	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)	(68,636)	(68,636)	(25,518)	-	0001						-	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)	(76,086)	(76,086)	(28,147)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	60	4,107.85	(14,268)	(21,153)	(21,153)	(6,885)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	251	4,048.32	(65,969)	(69,394)	(69,394)	(3,425)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	509	4,028.47	(138,572)	(208,837)	(208,837)	(70,265)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	86	4,008.63	(24,310)	(26,806)	(26,806)	(2,496)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	1,625	4,068.16	(412,155)	(420,857)	(420,857)	(8,702)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	5,920	4,068.16	(1,484,884)	(2,252,453)	(2,252,453)	(767,569)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	105	4,038.40	(27,888)	(42,119)	(42,119)	(14,231)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	868	4,078.09	(216,002)	(217,110)	(217,110)	(1,109)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	175	4,022.52	(48,303)	(72,646)	(72,646)	(24,344)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	54	4,050.30	(14,170)	(21,434)	(21,434)	(7,264)	-	0001						-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2021	03/15/2022	111	4,038.40	(29,744)	(31,680)	(31,680)	(1,936)	-	0001						-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	03/15/2021	213		4,028.47		(58,221)		(62,757)		(62,757)	(4,536)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	11		4,083.84		(1,197)		(2,830)		(2,830)	(1,633)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	11		4,113.65		(2,314)		(3,912)		(3,912)	(1,597)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	22		4,093.78		(2,323)		(5,529)		(5,529)	(3,206)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	63		4,123.59		(12,876)		(21,862)		(21,862)	(8,986)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/26/2021	49		4,093.78		(10,764)		(18,045)		(18,045)	(7,281)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	74		4,279.33		(14,592)		(18,627)		(18,627)	(4,035)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	89		4,238.09		(9,138)		(12,020)		(12,020)	(2,882)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	201		4,238.09		(44,020)		(56,161)		(56,161)	(12,141)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	50		4,227.78		(11,206)		(14,295)		(14,295)	(3,088)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	30		4,248.40		(2,951)		(3,835)		(3,835)	(884)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	350		4,248.40		(74,696)		(95,322)		(95,322)	(20,626)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	85		4,258.71		(17,625)		(22,502)		(22,502)	(4,878)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	11		4,289.65		(931)		(1,127)		(1,127)	(197)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	73		4,305.96		(15,433)		(17,364)		(17,364)	(1,931)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	145		4,243.40		(35,332)		(40,219)		(40,219)	(4,887)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	464		4,295.53		(100,233)		(113,160)		(113,160)	(12,927)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	103		4,243.40		(13,029)		(14,040)		(14,040)	(1,011)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	102		4,232.98		(13,388)		(14,662)		(14,662)	(1,274)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	191		4,241.32		(24,248)		(26,252)		(26,252)	(2,004)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	54		4,260.08		(12,668)		(14,372)		(14,372)	(1,705)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	213		4,251.74		(50,997)		(58,005)		(58,005)	(7,008)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	1,572		4,274.68		(175,674)		(178,979)		(178,979)	(3,305)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	1,722		4,274.68		(390,592)		(442,516)		(442,516)	(51,924)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	4,033		4,264.25		(936,874)		(1,063,547)		(1,063,547)	(126,673)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	1,198		4,285.11		(127,872)		(127,869)		(127,869)	3					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	04/15/2021	964		4,232.98		(240,396)		(273,853)		(273,853)	(33,457)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	343		4,312.32		(73,206)		(82,692)		(82,692)	(9,486)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	23		4,270.45		(2,619)		(2,948)		(2,948)	(329)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	35	4,312.32		(3,371)		(3,575)		(3,575)	(205)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	43	4,322.79		(8,859)		(9,996)		(9,996)	(1,137)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	49	4,343.72		(9,731)		(10,953)		(10,953)	(1,222)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	31	4,354.19		(2,432)		(2,362)		(2,362)	70					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	18	4,354.19		(3,405)		(3,826)		(3,826)	(421)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	111	4,288.63		(24,846)		(29,451)		(29,451)	(4,605)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	38	4,330.37		(7,629)		(9,054)		(9,054)	(1,425)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	46	4,299.07		(4,854)		(5,612)		(5,612)	(758)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	43	4,309.50		(9,156)		(10,861)		(10,861)	(1,705)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	14	4,330.37		(1,251)		(1,388)		(1,388)	(137)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	128	4,299.07		(28,066)		(33,278)		(33,278)	(5,212)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	62	4,278.20		(7,055)		(8,332)		(8,332)	(1,277)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	7	4,257.33		(837)		(1,005)		(1,005)	(168)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	2,327	4,267.37		(268,413)		(330,690)		(330,690)	(62,277)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	107	4,273.62		(24,475)		(29,642)		(29,642)	(5,167)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	29	4,248.64		(6,938)		(8,381)		(8,381)	(1,443)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	101	4,309.01		(21,303)		(25,823)		(25,823)	(4,520)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	138	4,288.19		(14,548)		(17,678)		(17,678)	(3,131)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	201	4,236.15		(26,303)		(32,914)		(32,914)	(6,611)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	70	4,225.74		(9,512)		(11,959)		(11,959)	(2,447)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	258	4,236.15		(64,393)		(77,801)		(77,801)	(13,409)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	1,518	4,267.37		(352,656)		(426,946)		(426,946)	(74,290)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	285	4,225.74		(72,641)		(87,697)		(87,697)	(15,057)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	43	4,238.23		(5,616)		(7,031)		(7,031)	(1,415)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	.05/17/2021	.05/16/2022	3,717	4,256.96		(885,170)		(1,070,053)		(1,070,053)	(184,883)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	49	4,326.91		(4,323)		(5,626)		(5,626)	(1,303)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	92	4,326.91		(19,127)		(22,967)		(22,967)	(3,841)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	11	4,358.41		(814)		(1,039)		(1,039)	(225)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	14	4,284.90		(1,524)		(2,009)		(2,009)	(485)					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	26	4,337.41		(5,272)		(6,341)		(6,341)	(1,069)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	11	4,358.41		(2,061)		(2,486)		(2,486)	(425)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	39	4,382.80		(3,477)		(3,646)		(3,646)	(169)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	74	4,414.72		(13,860)		(15,651)		(15,651)	(1,791)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	172	4,361.53		(37,011)		(41,404)		(41,404)	(4,393)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	102	4,372.17		(9,656)		(10,208)		(10,208)	(552)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	166	4,382.80		(33,936)		(38,082)		(38,082)	(4,146)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/14/2021	.06/14/2022	21	4,340.25		(2,296)		(2,479)		(2,479)	(183)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	1,638	4,352.75		(164,834)		(185,053)		(185,053)	(20,219)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	265	4,310.29		(63,788)		(72,090)		(72,090)	(8,303)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	404	4,373.99		(83,006)		(94,812)		(94,812)	(11,806)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	192	4,363.37		(18,383)		(20,570)		(20,570)	(2,188)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	201	4,320.91		(47,282)		(53,504)		(53,504)	(6,223)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	97	4,320.91		(11,193)		(12,760)		(12,760)	(1,567)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	47	4,316.66		(5,560)		(6,350)		(6,350)	(790)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	5	4,333.65		(1,179)		(1,337)		(1,337)	(158)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	3,151	4,342.14		(702,450)		(797,678)		(797,678)	(95,228)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	88	4,395.22		(17,129)		(19,621)		(19,621)	(2,492)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	1,066	4,352.75		(231,228)		(263,161)		(263,161)	(31,934)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	144	4,376.11		(29,450)		(33,605)		(33,605)	(4,154)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/15/2021	.06/15/2022	175	4,310.29		(21,307)		(24,353)		(24,353)	(3,046)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1Y8Y6QCX6YIMJ20ELI146	.06/16/2021	.05/16/2022	346	4,298.60		(74,679)		(90,656)		(90,656)	(15,977)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	30	4,409.12		(2,455)		(2,805)		(2,805)	(351)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	30	4,409.12		(5,972)		(6,734)		(6,734)	(762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	59	4,398.42		(5,090)		(5,828)		(5,828)	(738)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	9	4,377.02		(830)		(952)		(952)	(122)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.06/25/2021	.06/27/2022	75	4,441.23		(13,488)		(15,313)		(15,313)	(1,825)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.07/14/2021	.07/14/2022	89	4,483.66		(20,254)		(17,057)		(17,057)	3,196					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.07/14/2021	.07/14/2022	22	4,505.53		(2,066)		(1,267)		(1,267)	799					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	10		4,494.59		(963)		(602)		(602)	361					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	94		4,538.34		(18,581)		(15,403)		(15,403)	3,178					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	20		4,483.66		(2,068)		(1,318)		(1,318)	750					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	98		4,505.53		(20,966)		(17,538)		(17,538)	3,427					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	87		4,501.73		(18,631)		(15,871)		(15,871)	2,760					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	136		4,490.83		(30,184)		(25,607)		(25,607)	4,577					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	116		4,479.93		(11,943)		(8,040)		(8,040)	3,903					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	1,399		4,469.03		(151,524)		(103,573)		(103,573)	47,951					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	2,884		4,458.13		(689,865)		(590,472)		(590,472)	99,392					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	187		4,425.43		(24,393)		(17,560)		(17,560)	6,833					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	655		4,425.43		(168,816)		(145,617)		(145,617)	23,200					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	103		4,438.51		(25,830)		(22,217)		(22,217)	3,613					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	103		4,436.33		(12,875)		(9,158)		(9,158)	3,717					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	49		4,431.97		(6,263)		(4,478)		(4,478)	1,785					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	1,383		4,469.03		(322,364)		(275,166)		(275,166)	47,198					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	239		4,436.33		(59,998)		(51,627)		(51,627)	8,370					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/15/2021	07/15/2022	17		4,451.59		(4,153)		(3,581)		(3,581)	571					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	12		4,577.52		(984)		(486)		(486)	498					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	80		4,566.51		(16,660)		(12,458)		(12,458)	4,202					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	150		4,533.50		(33,953)		(25,765)		(25,765)	8,188					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	16		4,533.50		(1,676)		(906)		(906)	770					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	34		4,544.51		(7,430)		(5,617)		(5,617)	1,813					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	103		4,613.21		(21,984)		(14,685)		(14,685)	7,299					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	71		4,579.70		(16,495)		(11,186)		(11,186)	5,309					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	35		4,646.72		(2,635)		(992)		(992)	1,643					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	111		4,624.38		(23,163)		(15,374)		(15,374)	7,789					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	51		4,635.55		(10,442)		(6,889)		(6,889)	3,553					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	26		4,602.04		(2,490)		(1,041)		(1,041)	1,448					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	55		4,590.87		(5,417)		(2,320)		(2,320)	3,096					-	0001

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

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	73		4,590.87		(16,510)		(11,135)		(11,135)	5,375					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	25		4,602.04		(5,434)		(3,647)		(3,647)	1,787					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	508		4,569.30		(128,083)		(83,460)		(83,460)	44,622					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	320		4,564.82		(38,028)		(16,785)		(16,785)	21,242					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	16		4,602.90		(3,654)		(2,330)		(2,330)	1,324					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	68		4,555.87		(17,690)		(11,620)		(11,620)	6,070					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	45		4,578.26		(11,040)		(7,153)		(7,153)	3,887					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	2,862		4,580.50		(705,100)		(455,483)		(455,483)	249,618					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	1,569		4,591.70		(376,808)		(241,798)		(241,798)	135,010					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	1,787		4,591.70		(188,918)		(79,001)		(79,001)	109,917					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	115		4,625.30		(25,493)		(16,029)		(16,029)	9,464					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	69		4,558.10		(8,463)		(3,775)		(3,775)	4,688					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	08/16/2021	08/15/2022	179		4,558.10		(46,160)		(30,287)		(30,287)	15,873					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	10		4,644.65		(977)		(367)		(367)	610					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	57		4,667.20		(12,020)		(7,271)		(7,271)	4,749					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	81		4,644.65		(17,934)		(10,990)		(10,990)	6,944					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	30		4,633.38		(2,959)		(1,137)		(1,137)	1,822					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	22		4,633.38		(5,115)		(3,155)		(3,155)	1,960					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	27		4,655.92		(5,894)		(3,589)		(3,589)	2,305					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	48		4,678.47		(9,826)		(5,906)		(5,906)	3,920					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	81		4,576.34		(9,216)		(14,139)		(14,139)	(4,923)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	56		4,598.56		(13,429)		(9,277)		(9,277)	4,151					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	238		4,565.23		(60,989)		(42,763)		(42,763)	18,226					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	110		4,554.13		(28,841)		(20,330)		(20,330)	8,511					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	32		4,565.23		(3,752)		(5,664)		(5,664)	(1,912)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	8		4,620.77		(714)		(1,181)		(1,181)	(467)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	1,836		4,577.04		(485,275)		(320,523)		(320,523)	164,752					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	171		4,525.51		(50,337)		(34,093)		(34,093)	16,244					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	344		4,547.91		(49,280)		(25,444)		(25,444)	23,836					-	0001

SCHEDULE DB - PART A - SECTION 1

E06.31

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 PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	459	4,592.72			(117,249)		(76,813)		(76,813)	40,436					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	187	4,536.71			(27,972)		(14,655)		(14,655)	13,317					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	50	4,572.55			(13,231)		(8,756)		(8,756)	4,475					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	824	4,547.91			(231,732)		(155,293)		(155,293)	76,439					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	158	4,538.95			(45,440)		(30,581)		(30,581)	14,859					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	1,417	4,570.31			(186,055)		(93,719)		(93,719)	92,336					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	106	4,626.32			(25,128)		(16,149)		(16,149)	8,979					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	3,383	4,559.11			(929,308)		(619,602)		(619,602)	309,706					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3876	09/15/2021	09/15/2022	787	4,581.52			(98,728)		(49,097)		(49,097)	49,631					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	167	4,565.30			(40,996)		(30,868)		(30,868)	10,128					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	15	4,620.83			(1,249)		(864)		(864)	385					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	86	4,598.62			(19,519)		(14,552)		(14,552)	4,967					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	56	4,576.40			(13,500)		(10,131)		(10,131)	3,369					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	12	4,576.40			(1,239)		(866)		(866)	373					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	7	4,554.19			(748)		(526)		(526)	223					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	47	4,587.51			(10,890)		(8,145)		(8,145)	2,745					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(7,402,543)	(19,528,267)	0	(45,612,657)	XXX	(45,612,657)	(16,171,146)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(7,402,543)	(19,528,267)	0	(45,612,657)	XXX	(45,612,657)	(16,171,146)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(7,402,543)	(19,528,267)	0	(45,612,657)	XXX	(45,612,657)	(16,171,146)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(7,402,543)	(19,528,267)	0	(45,612,657)	XXX	(45,612,657)	(16,171,146)	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

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										7,648,846	9,273,651	0	20,692,659	XXX	20,692,659	2,651,223	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	434,492	XXX	434,492	145,378	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										7,776,906	9,385,947	0	21,127,151	XXX	21,127,151	2,796,601	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

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

[illegible]

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

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

General Interrogatories:

1. Total activity for the year Fair Value \$3,744,340 Book/Adjusted Carrying Value \$3,744,340
2. Average balance for the year Fair Value \$40,423,860 Book/Adjusted Carrying Value \$40,423,860
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$3,099,894 NAIC 2 \$16,755,297 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	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	1,841,588	1,841,588	02/15/2028
690353-5A-1	DFC AGENCY DEBENTURES		1.A	1,100,000	1,100,000	05/15/2024
690353-C9-6	DFC		1.A	3,784,906	3,784,906	01/15/2030
690353-U8-8	DFC		1.A	1,307,268	1,307,268	02/15/2028
90376P-AB-7	INT DEV FIN CORP		1.A	2,621,970	2,621,970	04/20/2035
90376P-BA-8	INT DEV FIN CORP		1.A	4,000,245	4,000,000	08/13/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				14,655,977	14,655,732	XXX
0599999. Total - U.S. Government Bonds				14,655,977	14,655,732	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
62630W-CII-5	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.D FE	1,500,000	1,500,000	11/01/2024
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	900,000	900,000	05/01/2041
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	1,400,000	1,400,000	12/31/2023
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,800,000	4,800,000	XXX
3199999. Total - U.S. Special Revenues Bonds				4,800,000	4,800,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	6,005,738	6,000,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	1,550,771	1,550,000	01/06/2022
15189W-AN-0	CENTERPOINT		1.G FE	1,575,211	1,575,000	03/02/2023
185508-AH-1	CLECO POWER LLC		2.A FE	1,650,116	1,650,000	06/15/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	2,703,240	2,700,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	700,207	700,000	11/26/2021
37045X-CP-9	GENERAL MOTORS FINL CO		2.C FE	2,242,525	2,243,452	11/06/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	2,700,798	2,700,000	01/07/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	2,415,281	2,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	1,899,953	1,900,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL		2.C FE	1,760,711	1,760,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	1,299,966	1,300,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	5,102,650	5,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				31,607,167	31,593,452	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				31,607,167	31,593,452	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				46,263,144	46,249,184	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				4,800,000	4,800,000	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				51,063,144	51,049,184	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	AT&T INC CP		1.A	6,996,245	6,995,141	12/15/2021
000000-00-0	BAYLOR SCOTT & WHITE HLD CP		1.A	5,798,535	5,798,362	12/14/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	6,498,220	6,494,717	11/04/2021
000000-00-0	DOMINION RESOURCES CP		1.A	2,849,590	2,848,689	10/22/2021
000000-00-0	LLOYDS BANK CP		1.A	3,999,670	3,998,888	10/25/2021
000000-00-0	LLOYDS BANK CORP MKTS/NY CP		1.E	249,968	249,898	11/04/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	6,796,925	6,796,713	01/11/2022
000000-00-0	NATWEST MARKETS PLC CP		1.E	649,428	649,664	02/01/2022
000000-00-0	NEW YORK ST POWER AUTH CP		1.A	4,048,188	4,048,009	12/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				37,886,770	37,880,081	XXX
	CNRWAY CP		1.A	3,849,564	3,849,163	10/25/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	50,736	50,736	
	SEMPRA ENERGY CP		1.A	3,499,908	3,499,884	10/04/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				7,400,208	7,399,783	XXX
9999999 - Totals				96,350,122	96,329,048	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	26,382,739	Book/Adjusted Carrying Value \$	26,358,493
2. Average balance for the year	Fair Value \$	96,104,100	Book/Adjusted Carrying Value \$	96,136,996

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	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON NEW YORK, NY					1,623,771	(2,355,382)	22,750	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,335,671	1,192,839	1,242,073	XXX
HUNTINGTON BANK COLUMBUS, OH					1,354,791	1,354,787	1,354,783	XXX
JP MORGAN/CHASE NEW YORK, NY					(20,140,733)	(17,661,262)	(15,985,770)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					5,034,060	5,034,698	5,035,337	XXX
US BANK CINCINNATI, OH					3,765,845	3,491,537	3,119,811	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			337,609	334,041	332,356	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(6,688,986)	(8,608,742)	(4,878,660)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(6,688,986)	(8,608,742)	(4,878,660)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(6,688,986)	(8,608,742)	(4,878,660)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]