



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website Addresswww.Lafayettelife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
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(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretary and CounselDonald Joseph Wuebbling

President & CEOJohn Henry Bultema III

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Wade Matthew Fugate, VP, Controller	Daniel Eugene Haneline, VP	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP	Stephen Gale Hussey, Jr., Sr VP
Mark Daniel Hutchinson #, VP	Jay Vincent Johnson, VP, Treasurer	Linda Marie Lake, Sr VP
Bruce William Maisel, VP, CCO	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Robert Warner Off, VP	Ryan Keith Richey #, VP	Paul Charles Silva, VP
Lawrence Robert Silverstein, Sr VP, CMO	Rodrick Landon Snyder #, VP, Chief Audit Officer	Jacob Cole Steuber, VP
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	James Joseph Vance #	Donald Joseph Wuebbling

State ofOhioSS:

County ofHamilton

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

John Henry Bultema IIIPresident & CEODonald Joseph WuebblingSecretary and CounselWade Matthew FugateVP and Controller

Subscribed and sworn to before me this22nd day of July, 2022

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 JUNE 30, 2022 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	4,191,513,620		4,191,513,620	4,013,410,382
2. Stocks:				
2.1 Preferred stocks	15,282,793		15,282,793	14,632,667
2.2 Common stocks	163,190,151	725,725	162,464,426	179,396,444
3. Mortgage loans on real estate:				
3.1 First liens	780,283,519		780,283,519	644,694,593
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 (\$(13,781,511)), cash equivalents (\$64,975,964) and short-term investments (\$0)	51,194,453		51,194,453	124,335,155
6. Contract loans (including \$ premium notes)	721,518,364		721,518,364	687,362,950
7. Derivatives	13,972,363		13,972,363	78,900,160
8. Other invested assets	387,376,487	0	387,376,487	419,553,027
9. Receivables for securities	1,085,768		1,085,768	634,211
10. Securities lending reinvested collateral assets	5,128,612		5,128,612	25,754,858
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,330,546,130	725,725	6,329,820,405	6,188,674,447
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	57,286,644		57,286,644	53,858,799
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,402,536		9,402,536	8,879,146
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	48,157,278		48,157,278	46,371,107
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,556,303		4,556,303	3,987,629
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	255,620		255,620	45,208
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	5,877,672		5,877,672	4,517,131
18.2 Net deferred tax asset	76,077,345	38,089,421	37,987,924	37,617,456
19. Guaranty funds receivable or on deposit	1,410,534		1,410,534	1,595,225
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	7,623,196	7,623,196	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)	6,541,193,258	46,438,342	6,494,754,916	6,345,546,148
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,541,193,258	46,438,342	6,494,754,916	6,345,546,148
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$5,133,283,382 less \$0 included in Line 6.3 (including \$ Modco Reserve)	5,133,283,382	4,982,387,215
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	224,729	238,941
3. Liability for deposit-type contracts (including \$ Modco Reserve)	578,632,085	483,411,964
4. Contract claims:		
4.1 Life	19,002,511	18,712,604
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$887,454 and coupons \$ due and unpaid	887,454	1,170,318
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)	86,258,048	80,442,068
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	1,227,758	1,410,737
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 \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$4,220,562 ceded	4,220,562	3,742,880
9.4 Interest Maintenance Reserve	18,472,355	19,790,769
10. Commissions to agents due or accrued-life and annuity contracts \$929,682 , accident and health \$ and deposit-type contract funds \$	929,682	951,548
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	617,300	1,155,476
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	1,934,741	4,101,885
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	177,019	194,147
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	7,758,242	10,578,314
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,213,881	1,146,219
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	72,310,150	100,926,231
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,119,173	3,621,755
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	5,478,167	55,640,200
24.09 Payable for securities	11,730,596	4,826,250
24.10 Payable for securities lending	118,719,644	91,023,876
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	44,055,450	75,799,332
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,110,252,929	5,941,272,729
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	6,110,252,929	5,941,272,729
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	260,072,668	260,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	121,929,319	141,700,751
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)	382,001,987	401,773,419
38. Totals of Lines 29, 30 and 37	384,501,987	404,273,419
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,494,754,916	6,345,546,148
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	36,085,041	64,131,987
2502. Payable for collateral on Derivatives	6,210,000	9,800,000
2503. Outstanding disbursement - death	1,243,126	1,407,374
2598. Summary of remaining write-ins for Line 25 from overflow page	517,283	459,971
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	44,055,450	75,799,332
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	334,578,539	304,453,833	643,543,241
2. Considerations for supplementary contracts with life contingencies	1,882,904	3,735,079	6,473,375
3. Net investment income	104,411,794	118,218,380	248,237,075
4. Amortization of Interest Maintenance Reserve (IMR)	1,631,637	1,715,144	2,797,985
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	24,671	18,372	49,686
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	972,519	697,807	1,097,455
9. Totals (Lines 1 to 8.3)	443,502,064	428,838,615	902,198,817
10. Death benefits	22,024,571	19,756,127	40,097,759
11. Matured endowments (excluding guaranteed annual pure endowments)	46,309	56,074	242,229
12. Annuity benefits	20,983,727	19,181,233	40,688,345
13. Disability benefits and benefits under accident and health contracts	668,318	639,426	1,332,511
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	145,861,674	164,146,161	328,874,576
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	2,877,043	2,776,311	5,214,024
18. Payments on supplementary contracts with life contingencies	2,260,592	1,458,123	3,311,240
19. Increase in aggregate reserves for life and accident and health contracts	150,881,954	131,150,091	293,100,970
20. Totals (Lines 10 to 19)	345,604,188	339,163,546	712,861,654
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	42,154,663	37,268,276	78,231,188
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	18,358,991	22,029,083	47,146,106
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,146,197	5,679,446	11,315,039
25. Increase in loading on deferred and uncollected premiums	485,241	(123,356)	460,017
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	1,264,935	1,140,112	2,259,976
28. Totals (Lines 20 to 27)	414,014,215	405,157,107	852,273,980
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	29,487,849	23,681,508	49,924,837
30. Dividends to policyholders and refunds to members	43,187,864	37,294,706	79,290,488
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(13,700,015)	(13,613,198)	(29,365,651)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,300,209)	(10,667,469)	(19,936,558)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,399,806)	(2,945,729)	(9,429,093)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$893,673 (excluding taxes of \$83,262	813,733	994,161	(5,382,327)
35. Net income (Line 33 plus Line 34)	(586,073)	(1,951,568)	(14,811,420)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	404,273,419	363,053,519	363,053,519
37. Net income (Line 35)	(586,073)	(1,951,568)	(14,811,420)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(10,048,108)	(37,717,324)	14,137,964	20,487,966
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,266,383	5,922,082	12,019,486
41. Change in nonadmitted assets	(13,350,499)	(8,698,244)	(4,280,178)
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	28,616,081	(16,858,959)	(18,353,506)
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	50,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	(3,842,447)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(19,771,432)	(7,448,725)	41,219,901
55. Capital and surplus, as of statement date (Lines 36 + 54)	384,501,987	355,604,794	404,273,419
DETAILS OF WRITE-INS			
08.301. Pension administration fees	966,945	691,643	1,085,956
08.302. Miscellaneous income	5,574	6,164	11,499
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)	972,519	697,807	1,097,455
2701. Benefits for employees and agents not included elsewhere	909,173	1,018,959	2,006,921
2702. Securities lending interest expense	355,762	121,153	253,055
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)	1,264,935	1,140,112	2,259,976
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)	0	0	(3,842,447)

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	333,483,662	307,014,060	645,493,735
2. Net investment income	123,729,590	118,857,856	250,848,505
3. Miscellaneous income	786,778	636,003	1,128,858
4. Total (Lines 1 to 3)	458,000,030	426,507,919	897,471,098
5. Benefit and loss related payments	194,523,318	218,652,514	421,582,158
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	70,467,285	67,248,782	137,235,852
8. Dividends paid to policyholders	37,654,748	35,382,879	73,719,032
9. Federal and foreign income taxes paid (recovered) net of \$ (1,166,589) tax on capital gains (losses)	(9,962,733)	8,414,662	(7,335,920)
10. Total (Lines 5 through 9)	292,682,618	329,698,837	625,201,122
11. Net cash from operations (Line 4 minus Line 10)	165,317,412	96,809,082	272,269,976
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	358,901,138	345,741,364	775,837,848
12.2 Stocks	7,179,563	9,331,090	38,656,208
12.3 Mortgage loans	34,414,937	18,916,208	79,311,009
12.4 Real estate	0	0	0
12.5 Other invested assets	18,634,388	11,674,001	30,856,429
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,573	223	5,406
12.7 Miscellaneous proceeds	71,832,143	28,774,583	3,941,206
12.8 Total investment proceeds (Lines 12.1 to 12.7)	490,967,742	414,437,469	928,608,106
13. Cost of investments acquired (long-term only):			
13.1 Bonds	544,030,078	466,919,558	980,548,509
13.2 Stocks	14,532,388	18,824,715	56,389,111
13.3 Mortgage loans	170,003,862	21,750,000	111,600,000
13.4 Real estate	0	0	0
13.5 Other invested assets	39,003,842	20,789,369	61,953,192
13.6 Miscellaneous applications	58,936,386	40,994,140	19,512,918
13.7 Total investments acquired (Lines 13.1 to 13.6)	826,506,556	569,277,782	1,230,003,730
14. Net increase (or decrease) in contract loans and premium notes	34,155,414	11,308,207	31,316,584
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(369,694,228)	(166,148,520)	(332,712,208)
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	50,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	95,220,121	35,559,123	53,752,385
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	36,015,993	76,898,309	32,222,915
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	131,236,114	112,457,432	135,975,300
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) ..	(73,140,702)	43,117,994	75,533,068
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	124,335,155	48,802,087	48,802,087
19.2 End of period (Line 18 plus Line 19.1)	51,194,453	91,920,081	124,335,155

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	293,171,717	266,803,153	574,065,847
3. Ordinary individual annuities	42,231,183	44,613,694	82,003,272
4. Credit life (group and individual)			0
5. Group life insurance	11,640	15,496	25,800
6. Group annuities	17,433,703	13,179,478	27,227,760
7. A & H - group	85,034	86,034	171,441
8. A & H - credit (group and individual)			0
9. A & H - other	103,336	38,529	73,978
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	353,036,613	324,736,384	683,568,098
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	353,036,613	324,736,384	683,568,098
14. Deposit-type contracts	1,859,761,667	962,659,335	2,591,588,210
15. Total (Lines 13 and 14)	2,212,798,280	1,287,395,719	3,275,156,308
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>2022</u>	<u>2021</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(586,073)	(14,811,420)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(14,661,584)	1,411,357
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>14,075,511</u>	<u>(16,222,777)</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	384,501,987	404,273,419
(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>384,501,987</u>	<u>404,273,419</u>

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

No Change.

C. Accounting Policy

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2022.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2022, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended June 30, 2022, 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
79549A-YP-8	147,479	120,422	27,057	120,422	118,833	06/30/2022
Total	XXX	XXX	27,057	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2022:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months48,114,981

2. 12 Months or Longer7,185,104

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

1. Less than 12 Months835,315,674

2. 12 Months or Longer74,558,819
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

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

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

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

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

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received
- b. The fair value of that collateral and of the portion of that collateral that it has sold or replpledged is \$122.9 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	13,972,363	—	13,972,363

* 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	(5,478,166)	—	(5,478,166)

* 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 \$520.0 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	5,076,437	5,076,437	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	20,809,020	20,809,020	—
(d) Excess Stock	1,985,643	1,985,643	—
(e) Aggregate Total (a+b+c+d)	27,871,100	27,871,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	520,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	5,964,099	5,964,099	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	16,853,620	16,853,620	—
(d) Excess Stock	1,475,381	1,475,381	—
(e) Aggregate Total (a+b+c+d)	24,293,100	24,293,100	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	440,000,000	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2022 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	5,076,437	5,076,437	—	—	—	—
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)	592,954,632	624,605,228	469,705,443
2. Current Year General Account Total Collateral Pledged	592,954,632	624,605,228	469,705,443
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	590,526,020	546,462,299	381,806,420

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)	687,071,087	657,086,021	469,773,107
2. Current Year General Account Maximum Collateral Pledged	687,071,087	657,086,021	469,773,107
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	651,340,646	608,974,673	433,084,443

(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	469,705,443	469,705,443	—	467,524,223
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	469,705,443	469,705,443	—	467,524,223
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	381,806,420	381,806,420	—	379,628,924
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	381,806,420	381,806,420	—	379,628,924

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	24,000,000	24,000,000	—
2. Funding Agreements	467,256,322	467,256,322	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	491,256,322	491,256,322	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2022

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	—	233,133	—	—	233,133
Bonds: Exchange traded funds	1,797,933	—	—	—	1,797,933
Common stock: Unaffiliated	124,658,058	—	347,990	9,587,277	134,593,325
Preferred stock	—	15,282,793	—	—	15,282,793
Other invested assets: CLO residual tranche	—	10,522,079	—	—	10,522,079
Derivative assets: Options, purchased	—	—	13,618,021	—	13,618,021
Derivative assets: Stock warrants	—	354,351	—	—	354,351
Total assets at fair value	126,455,991	26,392,356	13,966,011	9,587,277	176,401,635

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	—	—	(5,478,167)	—	(5,478,167)
Total liabilities at fair value	—	—	(5,478,167)	—	(5,478,167)

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 06/30/2022

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Assets										
Common stock: Unaffiliated	347,990	—	—	—	—	—	—	—	—	347,990
Derivative assets: Options, purchased	40,367,631	—	—	(35,388,545)	—	11,416,352	—	—	(2,777,417)	13,618,021
Total Assets	40,715,621	—	—	(35,388,545)	—	11,416,352	—	—	(2,777,417)	13,966,011

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Liabilities										
Derivative liabilities: Options, written	(24,568,119)	—	—	27,194,283	—	—	(8,104,331)	—	—	(5,478,167)
Total liabilities	(24,568,119)	—	—	27,194,283	—	—	(8,104,331)	—	—	(5,478,167)

Quarter Ended at 03/31/2022

Description	Beginning Balance at 01/01/2022	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 03/31/2022
a. Assets										
Common stock: Unaffiliated	—	294,768	—	—	53,222	—	—	—	—	347,990
Derivative assets: Options, purchased	78,478,600	—	—	(43,655,326)	—	10,559,911	—	—	(5,015,554)	40,367,631
Total Assets	78,478,600	294,768	—	(43,655,326)	53,222	10,559,911	—	—	(5,015,554)	40,715,621

Description	Beginning Balance at 01/01/2022	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 03/31/2022
a. Liabilities										
Derivative liabilities: Options, written	(55,640,200)	—	—	38,641,661	—	—	(7,569,580)	—	—	(24,568,119)
Total liabilities	(55,640,200)	—	—	38,641,661	—	—	(7,569,580)	—	—	(24,568,119)

* Transfers into Level 3 are due to changes in the price source

- (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.

The fair value of common stock included in Level 3 has been determined by broker quotes.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

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

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

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

B. Not applicable.

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,874,842,945	4,191,513,620	23,297,420	3,811,708,357	39,837,168	—	—
Common stock: Unaffiliated**	162,464,425	162,464,425	152,529,158	—	347,990	9,587,277	—
Preferred stock	15,282,793	15,282,793	—	15,282,793	—	—	—
Mortgage loans	730,676,628	780,283,519	—	—	730,676,628	—	—
Cash, cash equivalents, & short-term investments	51,210,096	51,194,451	51,210,096	—	—	—	—
Other invested assets: Surplus notes	51,950,545	50,486,373	—	51,950,545	—	—	—
Other invested assets: CLO residual tranche	10,522,079	10,522,079	—	10,522,079	—	—	—
Securities lending reinvested collateral assets	5,128,612	5,128,612	5,128,612	—	—	—	—
Derivative assets	13,972,372	13,972,372	—	354,351	13,618,021	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(559,281,084)	(550,582,424)	—	—	(559,281,084)	—	—
Fixed-indexed annuity contracts	(1,204,182,099)	(1,235,956,852)	—	—	(1,204,182,099)	—	—
Derivative liabilities	(5,478,167)	(5,478,167)	—	—	(5,478,167)	—	—
Cash collateral payable	(6,210,000)	(6,210,000)	—	(6,210,000)	—	—	—
Securities lending liability	(118,719,644)	(118,719,644)	—	(118,719,644)	—	—	—

**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, CLO Residual Tranche, 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. The fair value of common stock included in Level 3 has been determined by broker quotes. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

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

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Cash Collateral Payable

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

Securities Lending Liability

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

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

21. Other Items.

C. Other Disclosures

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

- 22. Events Subsequent. No Change.
- 23. Reinsurance. No Change.
- 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

STATEMENT AS OF JUNE 30, 2022 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?

Yes [] No [X]
- 4.2

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

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

If yes, attach an explanation.

Yes [] No [] N/A [X]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
Minor wording changes applicable to all employees.
- 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:

\$173,112,684
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	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$703,879	\$725,725
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$110,100,809	\$91,379,105
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$110,804,688	\$92,104,830
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.

\$122,923,827

16.2

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

\$123,069,501

16.3

Total payable for securities lending reported on the liability page.

\$118,719,644

STATEMENT AS OF JUNE 30, 2022 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

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

\$

780,283,519

1.14

Total Mortgages in Good Standing

\$

780,283,519

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)

\$

780,283,519

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

[illegible]

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1	Life Contracts		Direct Business Only			7	
			2	3	4	5	6		
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1.	Alabama	AL	L	1,793,970	256,252		2,050,222		
2.	Alaska	AK	L	265,064			265,064		
3.	Arizona	AZ	L	6,108,159	302,195	391	6,410,744		
4.	Arkansas	AR	L	1,347,210	348,595		1,695,805		
5.	California	CA	L	25,268,719	16,112,704	10,310	41,391,733		
6.	Colorado	CO	L	11,848,966	887,362	915	12,737,243		
7.	Connecticut	CT	L	5,287,998	1,283,617	2,120	6,573,736		
8.	Delaware	DE	L	404,300	13,845		418,146		
9.	District of Columbia	DC	L	865,364	1,204,816		2,070,180		
10.	Florida	FL	L	14,551,341	6,273,574	8,913	20,833,827		
11.	Georgia	GA	L	9,556,934	1,054,726	1,392	10,613,052		
12.	Hawaii	HI	L	4,778,977	1,453,055	2,001	6,234,034		
13.	Idaho	ID	L	2,070,607	336,183		2,406,790		
14.	Illinois	IL	L	8,950,003	597,383	4,616	9,552,003		
15.	Indiana	IN	L	4,677,352	1,304,430	14,674	5,996,455		
16.	Iowa	IA	L	2,137,651	39,774	4,038	2,181,463		
17.	Kansas	KS	L	2,362,522	201,410	1,387	2,565,319		
18.	Kentucky	KY	L	2,321,820	220,475	1,320	2,543,615		
19.	Louisiana	LA	L	1,638,120	844,501	29,889	2,512,510	745,000	
20.	Maine	ME	L	914,944	248,455		1,163,400		
21.	Maryland	MD	L	6,897,564	5,705,158		12,602,722		
22.	Massachusetts	MA	L	4,321,305	1,467,327	7,383	5,796,015	1,497,837	
23.	Michigan	MI	L	4,911,703	259,348	26,279	5,197,330		
24.	Minnesota	MN	L	4,230,740	439,291	23,572	4,693,603		
25.	Mississippi	MS	L	644,668	268,064		912,732		
26.	Missouri	MO	L	14,155,750	740,707		14,896,457		
27.	Montana	MT	L	843,446	46,956		890,402		
28.	Nebraska	NE	L	1,504,450	308,949	696	1,814,095		
29.	Nevada	NV	L	1,967,881	182,019		2,149,900		
30.	New Hampshire	NH	L	1,561,822	1,497,154	3,445	3,062,421		
31.	New Jersey	NJ	L	7,302,563	1,014,649	6,341	8,323,553		
32.	New Mexico	NM	L	1,449,588	255,862		1,705,450		
33.	New York	NY	N	744,531	141,176		885,707		
34.	North Carolina	NC	L	5,578,941	333,499	321	5,912,761		
35.	North Dakota	ND	L	311,980	619,253		931,233		
36.	Ohio	OH	L	9,906,090	240,216	2,420	10,148,726	1,853,648,900	
37.	Oklahoma	OK	L	1,183,718	100,362		1,284,080		
38.	Oregon	OR	L	1,463,402	24,603		1,488,005		
39.	Pennsylvania	PA	L	13,769,046	1,876,318	14,431	15,659,796	72,143	
40.	Rhode Island	RI	L	629,236	(28,544)	1,767	602,458	2,110,000	
41.	South Carolina	SC	L	3,011,136	626,431		3,637,568		
42.	South Dakota	SD	L	434,369	115,600		549,969		
43.	Tennessee	TN	L	4,118,823	1,168,316	1,800	5,288,938		
44.	Texas	TX	L	28,053,585	3,432,679	1,178	31,487,442	1,625,000	
45.	Utah	UT	L	3,691,120	1,241,488		4,932,608		
46.	Vermont	VT	L	832,949	430,655		1,263,604		
47.	Virginia	VA	L	9,920,642	2,340,406	10,557	12,271,605		
48.	Washington	WA	L	5,701,428	249,469		5,950,897		
49.	West Virginia	WV	L	1,073,351	41,884	1,849	1,117,084		
50.	Wisconsin	WI	L	3,538,265	1,322,773	3,916	4,864,954	62,786	
51.	Wyoming	WY	L	833,536	208,856		1,042,392		
52.	American Samoa	AS	N	955			955		
53.	Guam	GU	N	53,013			53,013		
54.	Puerto Rico	PR	N	34,416			34,416		
55.	U.S. Virgin Islands	VI	N	9,272			9,272		
56.	Northern Mariana Islands	MP	N	7,280			7,280		
57.	Canada	CAN	N				0		
58.	Aggregate Other Aliens	OT	XXX	308,711	5,800	449	314,960	0	
59.	Subtotal	XXX		252,151,294	59,660,077	188,370	311,999,741	1,859,761,667	
90.	Reporting entity contributions for employee benefits plans	XXX					0		
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		40,114,339	4,809		40,119,148		
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0		
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		917,724			917,724		
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	
95.	Totals (Direct Business)	XXX		293,183,357	59,664,886	188,370	353,036,613	1,859,761,667	
96.	Plus Reinsurance Assumed	XXX					0		
97.	Totals (All Business)	XXX		293,183,357	59,664,886	188,370	353,036,613	1,859,761,667	
98.	Less Reinsurance Ceded	XXX		19,510,509	258,685	188,370	19,957,564		
99.	Totals (All Business) less Reinsurance Ceded	XXX		273,672,848	59,406,201	0	333,079,049	1,859,761,667	
DETAILS OF WRITE-INS									
58001.	ZZZ - Other Alien	XXX		308,711	5,800	449	314,960		
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		308,711	5,800	449	314,960	0	
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND 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

SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)	47-5482199
SUBSIDIARY - FABRIC INSURANCE AGENCY, LLC, NY (NON-INSURER)	37-1832788

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings,LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	88-1583182				Broomfield SH Holding, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western and Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC The Western and Southern Life Insurance Co	Ownership	37.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	

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? (Yes/No)	*
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
										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	.NO	
.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	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings,LLC	.NY	NIA		Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	37-1832788				Fabric Insurance Agency, LLC	.NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	47-5482199				Fabric Technologies, Inc.	.NY	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA		Ownership	35.830	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	Integrity Life Insurance Co	Ownership	4.020	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	16.470	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA		Ownership	15.280	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	21.470	Western & Southern Mutual Holding Co	.NO	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	LP	Ownership	99.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	31.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA		Ownership	1.610	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.840	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA		Ownership	21.060	Western & Southern Mutual Holding Co	.NO	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA		Ownership	38.320	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3835610				Fort Washington PE Invest SM II-K	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859775				Fort Washington PE Invest XI-K	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.NO	
.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	.NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-2353885				Fourth and Pike Apartments, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	87-1225842				FWPEI Mauna Kea GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3616440				FWPEI SM II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	87-3656912				FWPEI XI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	85-1463366				FWPEO IV GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	87-2435757				Kemah Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	DS	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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	.NO	
.0836	Western-Southern Group	.00000	83-4499681				Manchester Semmes OZ Fund II, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.OH	NIA	FWPEI Mauna Kea GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1427318				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	31-1338187				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA		Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	20-4322006				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA		Ownership	41.900	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	88-2122016				Piney Plains Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	41-3147951				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA		Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	34-1998937				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA		Ownership	99.750	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	27-4266774				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA		Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.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	.NO	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY.	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
							Southside Tunnel Apts. Investor Holdings, LLC								
.0836	Western-Southern Group	.00000	47-2306231					.PA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX.	NIA		Ownership	62.720	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	88-2045113				TA Dakota Land Partners, LLC	.WA.	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.70483	31-0487145				The Western and Southern Life Insurance Co	.OH.	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH.	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE.	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH.	NIA		Ownership	29.840	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH.	NIA		Ownership	12.500	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	84-3894041				TruAmerica Workforce Housing Fund LP	.FL.	NIA		Ownership	11.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH.	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..NO	
.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	..NO	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL.	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	
.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	..YES	
.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	..NO	
.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	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH.	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.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	..NO	

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.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	NO	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
.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	NO	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	NO	
.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	NO	
.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	NO	
.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	NO	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
.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	NO	
.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	NO	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.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	NO	

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

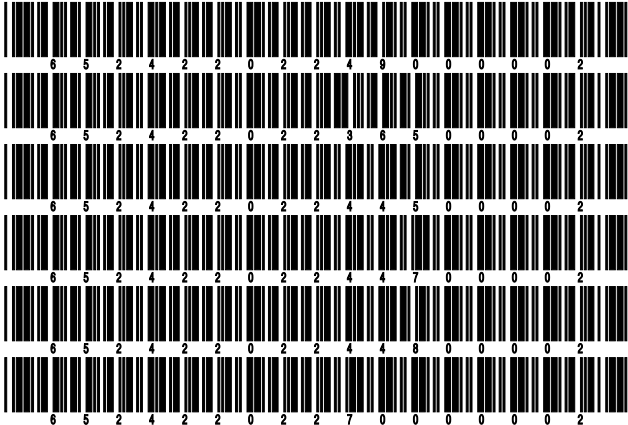
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2022 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	517,283	459,971
2597. Summary of remaining write-ins for Line 25 from overflow page	517,283	459,971

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	644,694,581	612,405,590
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	165,632,792	111,600,000
2.2 Additional investment made after acquisition	4,371,070	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	34,414,937	79,311,009
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)	780,283,506	644,694,581
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	780,283,506	644,694,581
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	780,283,506	644,694,581

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	419,553,029	414,480,034
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,730,326	14,467,848
2.2 Additional investment made after acquisition	5,226,570	32,165,401
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	8,986	16,829
5. Unrealized valuation increase (decrease)	(24,590,268)	(1,867,643)
6. Total gain (loss) on disposals	153,986	
7. Deduct amounts received on disposals	18,634,388	30,856,429
8. Deduct amortization of premium and depreciation	71,753	133,625
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	8,719,386
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	387,376,488	419,553,029
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	387,376,488	419,553,029

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	4,208,143,420	3,957,142,570
2. Cost of bonds and stocks acquired	558,562,466	1,036,937,620
3. Accrual of discount	1,424,575	2,925,468
4. Unrealized valuation increase (decrease)	(26,920,044)	16,916,976
5. Total gain (loss) on disposals	2,871,763	24,905,813
6. Deduct consideration for bonds and stocks disposed of	367,279,691	824,020,541
7. Deduct amortization of premium	7,215,499	12,746,583
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	799,370	3,444,388
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,198,990	9,526,485
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,369,986,610	4,208,143,420
12. Deduct total nonadmitted amounts	725,725	703,879
13. Statement value at end of current period (Line 11 minus Line 12)	4,369,260,885	4,207,439,541

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,054,181,615	342,656,899	357,131,414	57,963,584	2,054,181,615	2,097,670,684		2,018,870,620
2. NAIC 2 (a)	1,831,010,536	719,272,844	671,632,379	(65,398,699)	1,831,010,536	1,813,252,302		1,731,696,636
3. NAIC 3 (a)	239,860,764	957,631	7,211,588	7,396,683	239,860,764	241,003,490		229,634,383
4. NAIC 4 (a)	88,965,674	636,398	3,552,584	(3,081,166)	88,965,674	82,968,322		98,183,662
5. NAIC 5 (a)	4,933,355	3,248,561	395,275	(523,986)	4,933,355	7,262,655		4,023,551
6. NAIC 6 (a)	283,484	0	0	(50,350)	283,484	233,134		379,892
7. Total Bonds	4,219,235,428	1,066,772,333	1,039,923,240	(3,693,934)	4,219,235,428	4,242,390,587	0	4,082,788,744
PREFERRED STOCK								
8. NAIC 1	77,590	0	0	(9,478)	77,590	68,112		0
9. NAIC 2	5,426,984	318,043	0	(614,345)	5,426,984	5,130,682		3,688,667
10. NAIC 3	10,368,000	0	0	(284,000)	10,368,000	10,084,000		10,944,000
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	15,872,574	318,043	0	(907,823)	15,872,574	15,282,794	0	14,632,667
15. Total Bonds and Preferred Stock	4,235,108,002	1,067,090,376	1,039,923,240	(4,601,757)	4,235,108,002	4,257,673,381	0	4,097,421,411

(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 \$50,876,971 ; 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	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

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	16,036,785	6,391,825
2. Cost of short-term investments acquired	2,997,223	64,913,428
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,390	0
6. Deduct consideration received on disposals	19,037,398	55,268,468
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)	0	16,036,785
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	16,036,785

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)	23,260,048
2.	Cost Paid/(Consideration Received) on additions	6,302,332
3.	Unrealized Valuation increase/(decrease)	(14,600,731)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,325,600
6.	Considerations received/(paid) on terminations	7,792,971
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	8,494,278
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	8,494,278

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF JUNE 30, 2022 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.....	8,494,205
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)	8,494,205
4.	Part D, Section 1, Column 6	13,972,372
5.	Part D, Section 1, Column 7	(5,478,167)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	8,494,205
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	8,494,205
10.	Part D, Section 1, Column 9	13,972,372
11.	Part D, Section 1, Column 10	(5,478,167)
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	105,475,349	44,968,962
2. Cost of cash equivalents acquired	1,725,242,598	3,274,743,300
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	2,182	5,406
6. Deduct consideration received on disposals	1,765,744,165	3,214,242,319
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)	64,975,964	105,475,349
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	64,975,964	105,475,349

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

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

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												
LL-0706	CHAMPAIGN	IL		07/10/2007	05/03/2022	2,282,494	0	0	0	0	0	0	2,237,564	2,237,564	0	0	0
LL-0806	KISSIMMEE	FL		05/23/2008	05/02/2022	1,004,992	0	0	0	0	0	0	963,474	963,474	0	0	0
LL-0912	BEAVERCREEK	OH		02/01/2010	06/29/2022	815,086	0	0	0	0	0	0	683,019	683,019	0	0	0
LL-1501	SEASIDE	CA		05/01/2015	05/06/2022	10,867,762	0	0	0	0	0	0	10,825,770	10,825,770	0	0	0
0199999. Mortgages closed by repayment						14,970,334	0	0	0	0	0	0	14,709,827	14,709,827	0	0	0
LL-0411	WEST LAFAYETTE	IN		02/22/2005		1,157,951	0	0	0	0	0	0	83,064	83,064	0	0	0
LL-0503	WEST CHESTER	OH		04/12/2005		324,923	0	0	0	0	0	0	22,004	22,004	0	0	0
LL-0509	ROUND ROCK	TX		11/01/2021		428,475	0	0	0	0	0	0	24,405	24,405	0	0	0
LL-0517	NASHVILLE	TN		06/26/2006		320,518	0	0	0	0	0	0	15,423	15,423	0	0	0
LL-0608	SUN CITY	FL		09/22/2006		360,164	0	0	0	0	0	0	16,253	16,253	0	0	0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,709,724	0	0	0	0	0	0	29,138	29,138	0	0	0
LL-0706	CHAMPAIGN	IL		07/10/2007		2,282,494	0	0	0	0	0	0	11,320	11,320	0	0	0
LL-0710	CONCORD	NC		03/12/2008		439,932	0	0	0	0	0	0	80,913	80,913	0	0	0
LL-0715	COLFAX	NC		06/19/2008		570,268	0	0	0	0	0	0	87,725	87,725	0	0	0
LL-0805	NICHOLASVILLE	KY		06/25/2008		506,470	0	0	0	0	0	0	9,501	9,501	0	0	0
LL-0806	KISSIMMEE	FL		05/23/2008		1,004,992	0	0	0	0	0	0	10,461	10,461	0	0	0
LL-0807	SPRINGFIELD	IL		11/25/2008		2,717,177	0	0	0	0	0	0	37,852	37,852	0	0	0
LL-0812	GASTONIA	NC		11/17/2008		251,626	0	0	0	0	0	0	7,264	7,264	0	0	0
LL-0902	BECKLEY	WV		03/08/2010		625,626	0	0	0	0	0	0	21,730	21,730	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,515,730	0	0	0	0	0	0	41,116	41,116	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009		523,420	0	0	0	0	0	0	45,716	45,716	0	0	0
LL-0907	ORLANDO	FL		09/03/2009		274,077	0	0	0	0	0	0	14,512	14,512	0	0	0
LL-0908	HOUSTON	TX		10/01/2009		1,945,171	0	0	0	0	0	0	48,867	48,867	0	0	0

STATEMENT AS OF JUNE 30, 2022 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-0912	BEAVERCREEK	OH		02/01/2010		815,086	0	0	0	0	0	0	47,535	47,535	0	0	0
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,455,668	0	0	0	0	0	0	35,294	35,294	0	0	0
LL-1002	ASHLAND	KY		06/30/2010		553,163	0	0	0	0	0	0	35,063	35,063	0	0	0
LL-1003	INDEPENDENCE	MO		08/12/2010		1,736,425	0	0	0	0	0	0	105,189	105,189	0	0	0
LL-1006	OKLAHOMA CITY	OK		11/09/2010		791,957	0	0	0	0	0	0	44,576	44,576	0	0	0
LL-1206	ORLANDO	FL		09/27/2012		6,480,690	0	0	0	0	0	0	113,006	113,006	0	0	0
LL-1402	UNION CITY	CA		08/25/2014		35,498,393	0	0	0	0	0	0	490,716	490,716	0	0	0
LL-1501	SEASIDE	CA		05/01/2015		10,867,762	0	0	0	0	0	0	11,946	11,946	0	0	0
LL-1505	AMERICAN CANYON	CA		09/10/2015		18,545,993	0	0	0	0	0	0	160,936	160,936	0	0	0
LL-1506	COLUMBUS	OH		09/23/2015		11,283,856	0	0	0	0	0	0	151,109	151,109	0	0	0
LL-1601	WATSONVILLE	CA		01/04/2016		21,515,407	0	0	0	0	0	0	524,730	524,730	0	0	0
LL-1602	CLARKSVILLE	TN		07/01/2016		17,648,622	0	0	0	0	0	0	97,720	97,720	0	0	0
LL-1603	LARGO	FL		09/01/2016		34,225,662	0	0	0	0	0	0	161,161	161,161	0	0	0
LL-1604	LAFAYETTE	IN		12/22/2016		13,015,526	0	0	0	0	0	0	69,298	69,298	0	0	0
LL-1701	WEST CHESTER	OH		01/30/2017		7,938,567	0	0	0	0	0	0	91,744	91,744	0	0	0
LL-1702	KISSIMMEE	FL		03/02/2017		30,306,323	0	0	0	0	0	0	204,023	204,023	0	0	0
LL-1703	COLUMBUS	OH		06/13/2017		39,186,099	0	0	0	0	0	0	174,880	174,880	0	0	0
LL-1705	PORT WENTWORTH	GA		12/07/2017		31,777,314	0	0	0	0	0	0	194,827	194,827	0	0	0
LL-1706	PLAIN CITY	OH		06/21/2018		15,324,082	0	0	0	0	0	0	155,171	155,171	0	0	0
LL-1801	JOHNSTON	IA		07/11/2018		20,595,206	0	0	0	0	0	0	80,640	80,640	0	0	0
LL-1802	KANSAS CITY	MO		12/11/2018		34,784,055	0	0	0	0	0	0	133,315	133,315	0	0	0
LL-1901	FINDLAY	OH		01/30/2019		22,360,552	0	0	0	0	0	0	206,800	206,800	0	0	0
LL-1902	ANN ARBOR	MI		10/23/2019		42,936,371	0	0	0	0	0	0	193,970	193,970	0	0	0
LL-2001	DAVENPORT	FL		02/27/2020		33,696,460	0	0	0	0	0	0	166,742	166,742	0	0	0
LL-2004	TRENTON	OH		11/16/2020		10,894,909	0	0	0	0	0	0	92,324	92,324	0	0	0
LL-2101	WAXAHACHIE	TX		04/15/2021		5,685,435	0	0	0	0	0	0	28,311	28,311	0	0	0
LL-2102	WAXAHACHIE	TX		04/15/2021		1,235,964	0	0	0	0	0	0	6,155	6,155	0	0	0
LL-2204	WEST CHESTER	OH		03/18/2022		0	0	0	0	0	0	0	70,040	70,040	0	0	0
LL-8173	ALBUQUERQUE	NM		10/26/2001		2,060,602	0	0	0	0	0	0	90,753	90,753	0	0	0
0299999. Mortgages with partial repayments						492,175,087	0	0	0	0	0	0	4,545,238	4,545,238	0	0	0
0599999 - Totals						507,145,421	0	0	0	0	0	0	19,255,065	19,255,065	0	0	0

STATEMENT AS OF JUNE 30, 2022 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	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016 .....	.....	.....	16,091 .....	.....	634,274	11.110
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018 .....	.....	.....	94,332 .....	.....	562,961	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	110,423	0	1,197,235
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II .....	.....	06/29/2022 .....	.....	303,506 .....	.....	.....	.....	0.000
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP .....	.....	07/30/2019 .....	.....	.....	3,500,000 .....	.....	.....	3.370
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P. ....	.....	11/28/2018 .....	.....	.....	541,193 .....	.....	.....	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									303,506	4,041,193	0	0
4899999. Total - Unaffiliated									303,506	4,151,616	0	1,197,235
4999999. Total - Affiliated									0	0	0	0
.....												
.....												
.....												
5099999 - Totals									303,506	4,151,616	0	1,197,235

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
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	05/25/2022	22,281 .....	.....	.....	.....	.....	0 .....	.....	22,281	22,281 .....	.....	.....	0 .....	.....
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/27/2022	288,484 .....	.....	.....	.....	.....	0 .....	.....	288,484	288,484 .....	.....	.....	0 .....	.....
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	310,765	310,765	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/05/2022	939,131 .....	.....	.....	.....	.....	0 .....	.....	939,131	939,131 .....	.....	.....	0 .....	.....
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	04/22/2022	809,215 .....	.....	.....	.....	.....	0 .....	.....	809,215	809,215 .....	.....	.....	0 .....	.....
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	04/29/2022	1,008,895 .....	.....	.....	.....	.....	0 .....	.....	1,008,895	1,008,895 .....	.....	.....	0 .....	.....
000000-00-0	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016	05/31/2022	296,168 .....	.....	.....	.....	.....	0 .....	.....	296,168	296,168 .....	.....	.....	0 .....	.....
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	05/10/2022	132,217 .....	.....	.....	.....	.....	0 .....	.....	132,217	132,217 .....	.....	.....	0 .....	.....
000000-00-0	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016	04/04/2022	11,102 .....	.....	.....	.....	.....	0 .....	.....	11,102	11,102 .....	.....	.....	0 .....	.....
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	Chicago	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	05/31/2022	472,233 .....	.....	.....	.....	.....	0 .....	.....	472,233	472,233 .....	.....	.....	0 .....	.....
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	05/01/2022	562,943 .....	.....	.....	.....	.....	0 .....	.....	562,943	562,943 .....	.....	.....	0 .....	.....
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	04/11/2022	3,427,093 .....	.....	.....	.....	.....	0 .....	.....	3,427,093	3,427,093 .....	.....	.....	0 .....	.....
000000-00-0	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP	06/07/2016	05/24/2022	1,969,505 .....	.....	.....	.....	.....	0 .....	.....	1,969,505	1,969,505 .....	.....	.....	0 .....	.....

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 3

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

1	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
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								9,628,502	0	0	0	0	0	9,628,502	9,628,502	0	0	0	0
649520-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15			NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	01/01/2015	04/22/2022	1,102,976		(992)			(992)		1,101,984	1,255,970		153,986	153,986	29,438
2799999. Surplus Debentures, etc - Unaffiliated								1,102,976	0	(992)	0	(992)	0	1,101,984	1,255,970	0	153,986	153,986	29,438
4899999. Total - Unaffiliated								11,042,243	0	(992)	0	(992)	0	11,041,251	11,195,237	0	153,986	153,986	29,438
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								11,042,243	0	(992)	0	(992)	0	11,041,251	11,195,237	0	153,986	153,986	29,438

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2022	Interest Capitalization		1,083	1,083	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2022	Interest Capitalization		56,985	56,985	0	1.A
38378N-LV-3	GNR 2013-191 Z 3.885% 11/16/53		06/01/2022	Interest Capitalization		41,648	41,648	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.061% 01/16/54		06/01/2022	Interest Capitalization		39,371	39,371	0	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		06/14/2022	Various		3,694,370	4,080,000	1,350	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		05/16/2022	J P MORGAN SEC		1,808,412	2,085,000	12,448	1.A
0109999999	Subtotal - Bonds - U.S. Governments					5,641,869	6,304,087	13,798	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D.	05/09/2022	HONG KONG SHANGHAI BK		282,559	375,000	3,542	3.A FE
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D.	06/06/2022	OPPENHEIMER & CO		3,420,463	3,395,000	60,487	1.F FE
0309999999	Subtotal - Bonds - All Other Governments					3,703,022	3,770,000	64,029	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2022	Interest Capitalization		35,789	35,789	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		04/01/2022	Interest Capitalization		19,457	19,457	0	1.A
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		06/01/2022	Interest Capitalization		61,254	61,254	0	1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2022	Interest Capitalization		12,690	12,690	0	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					129,190	129,190	0	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV 1.600% 04/01/35		04/20/2022	PNC CAPITAL MARKETS		3,400,000	3,400,000	1,009	1.F FE
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		05/18/2022	Various		279,493	312,000	2,727	4.B FE
025816-CW-7	AMERICAN EXPRESS CO 4.050% 05/03/29		04/29/2022	Various		16,929,710	17,000,000	0	1.F FE
02665X-AD-1	AHAR 2014-SFR3 D 5.040% 12/17/36		05/18/2022	WELLS FARGO		8,976,619	8,880,000	23,621	1.F FE
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/15/2022	BARCLAYS		9,801,948	10,000,000	0	1.A FE
12593A-BC-8	COMM Mortgage Tr2015CR23 2015-CR23 AM 3.801% 05/10/48		05/19/2022	BARCLAYS		8,075,458	8,208,200	19,066	1.A
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/28/2022	J P MORGAN SEC		109,304	113,289	351	1.A
172967-MU-2	CITIGROUP 4.000% 12/10/25		05/11/2022	CREDIT SUISSE FIRST BOSTON		220,988	249,000	1,743	3.A FE
20030N-AC-5	COMCAST CORP 7.050% 03/15/33		05/13/2022	BARCLAYS		7,859,280	6,500,000	78,921	1.G FE
20753Y-CK-6	FNMA - CAS2022R04 2022-R04 1M2 4.048% 03/25/42		04/04/2022	NOMURA SECURITIES INTERNATIONA		415,000	415,000	0	2.C FE
222070-AG-9	COTY 4.750% 01/15/29		04/20/2022	Various		324,151	353,000	6,291	3.C FE
224044-CF-2	COX COMMUNICATIONS INC 4.800% 02/01/35		05/24/2022	CITIGROUP GLOBAL MKTS		5,227,867	5,300,000	81,267	2.B FE
22532X-SA-7	CREDIT AGRICOLE CIB NY 1.190% 11/21/22		05/17/2022	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	1.A
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		05/10/2022	BANK OF AMERICA SEC		4,314,620	4,300,000	10,481	2.B FE
29278N-AE-3	ENERGY TRANSFER PARTNERS 6.000% 06/15/48		04/27/2022	ROBERT W. BAIRD		4,994,950	5,000,000	111,667	2.C FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		06/28/2022	BARCLAYS		5,000,000	5,000,000	0	2.B FE
34964C-AF-3	FORTUNE BRANDS HOME & SECURI 4.000% 03/25/32		05/27/2022	MESIROW FINANCIAL		4,682,127	5,079,000	37,246	2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURI 4.500% 03/25/52		06/14/2022	DEUTSCHE BANK		1,520,920	2,000,000	20,250	2.B FE
35561R-AA-5	FRED HUTCH CNCR CTR 4.966% 01/01/52		06/23/2022	BARCLAYS		11,000,000	11,000,000	0	1.F FE
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 3.848% 04/25/42		04/11/2022	NOMURA SECURITIES INTERNATIONA		1,000,000	1,000,000	0	2.B FE
372460-AA-3	GENUINE PARTS CO 1.875% 11/01/30		05/27/2022	CITIGROUP GLOBAL MKTS		2,619,203	3,229,000	5,045	2.B FE
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		05/19/2022	J P MORGAN SEC		308,880	312,000	4,957	5.A FE
54627R-AP-5	LASGOV POWER 4.475% 08/01/39		05/12/2022	J P MORGAN SEC		15,000,000	15,000,000	0	1.A FE
552830-AC-8	MFRA Trust 2021RPL1 2021-RPL1 M1 2.423% 07/25/60		06/23/2022	BMO CAPITAL MARKETS CORP		5,884,389	7,138,000	12,491	1.A
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		04/18/2022	MORGAN STANLEY FIXED INC		5,408,000	5,408,000	0	2.A FE
61769J-BD-2	Morgan Stanley C2019H6 Trust 2019-H6 AS 3.700% 06/15/52		05/13/2022	DEUTSCHE BANK		7,403,473	7,900,000	12,991	1.D
62944T-AE-5	NVR INC 3.950% 09/15/22		05/02/2022	STIFEL NICHOLAS		1,001,850	1,000,000	5,376	2.A FE
648684-AA-6	NEW SEASONS LLC 1.063% 04/01/62		04/18/2022	STERN		3,685,000	3,685,000	0	1.B FE
64909D-AA-7	NEW VILLAS ZIONSVILLE 1.478% 05/01/62		05/18/2022	STERN		3,000,000	3,000,000	0	1.B FE
68269D-AA-2	OneMain Direct A20221A ivable 2022-1A A1 4.650% 03/14/29		06/10/2022	BARCLAYS		9,999,350	10,000,000	0	1.A FE
695114-CG-1	PACIFICORP 6.250% 10/15/37		05/26/2022	STIFEL NICHOLAS		9,458,400	8,000,000	63,889	1.E FE
72303H-AA-7	PINEBRIDGE 6.000% 12/31/31		05/03/2022	PRIVATE PLACEMENT		655,652	655,652	0	1.E PL
74949L-AE-2	RELX CAPITAL INC 4.750% 05/20/32		05/17/2022	Various		9,922,900	10,000,000	0	2.A FE
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		06/03/2022	MORGAN STANLEY FIXED INC		1,523,235	1,500,000	12,188	2.C FE
842587-DD-6	SOUTHERN CO 5.113% 08/01/27		05/05/2022	GOLDMAN SACHS		4,018,120	4,000,000	2,400	2.B FE
86787X-AA-3	SUNTRUST CAPITAL I 2.080% 05/15/27		06/02/2022	MORGAN STANLEY FIXED INC		9,450,000	10,000,000	12,133	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/26/2022	PRIVATE PLACEMENT		1,792,314	1,792,314	0	1.E PL
87901J-AH-8	TGNA 5.000% 09/15/29		05/19/2022	GOLDMAN SACHS		89,770	94,000	888	3.B FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		04/04/2022	DEUTSCHE BANK		288,470	298,000	4,876	2.C FE
89171Y-AG-6	TPMT 2015-2 1B3 3.322% 11/25/60		05/18/2022	INTL FCSTONE FINANCIAL INC		636,641	725,000	1,267	1.A
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA 4.500% 07/30/27		06/07/2022	STIFEL NICHOLAS		1,990,000	2,000,000	32,250	2.A FE

STATEMENT AS OF JUNE 30, 2022 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
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		.06/09/2022	GOLDMAN SACHS		32,754	33,000	.0	4.A FE
94989N-BG-1	Wells Fargo Comm2015C30 ortgag 2015-C30 AS 4.067% 09/15/58		.06/08/2022	BARCLAYS		10,448,773	10,617,390	25,482	1.A
AUDAXI-1*-1	Audax Direct Lending Solutions 8.000% 01/01/32		.06/29/2022	PRIVATE PLACEMENT		2,731,556	2,731,556	.0	5.B GI
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.05/10/2022	GOLDMAN SACHS		78,500	100,000	.151	2.C FE
136385-AW-1	CANADIAN NATL RESOURCES 2.950% 01/15/23	A.	.05/25/2022	TD SECURITIES		4,306,966	4,300,000	46,512	2.A FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D.	.06/23/2022	JPM FUNDS RECAP		208,125	250,000	1,250	5.C FE
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D.	.05/17/2022	MORGAN STANLEY FIXED INC		545,160	600,000	7,631	2.C FE
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D.	.04/12/2022	BANK of AMERICA SEC		596,874	600,000	.0	2.B FE
37231B-AA-6	GENM CAPITAL LABUAN 3.882% 04/19/31	D.	.05/20/2022	JPM FUNDS RECAP		4,150,000	5,000,000	18,871	2.C FE
53948H-AA-4	LoanCore 2021-CR2021CRE6r, Ltd 2021-CRE6 A 2.823% 11/15/38	D.	.06/27/2022	BARCLAYS		9,589,063	10,000,000	10,204	1.A FE
602736-AB-6	MINEJESA CAPITAL BV 5.625% 08/10/37	D.	.06/30/2022	MORGAN STANLEY FIXED INC		2,439,000	3,000,000	67,969	2.C FE
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR 2.665% 07/25/22	D.	.05/16/2022	TD SECURITIES		3,607,668	3,600,000	30,115	1.G FE
69377F-AB-2	FREEMPT INDONESIA PT 5.315% 04/14/32	D.	.04/07/2022	J P MORGAN SEC		600,000	600,000	.0	2.C FE
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D.	.04/27/2022	TD SECURITIES		2,005,440	2,000,000	17,013	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						234,607,961	238,278,381	790,589	XXX
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		.04/04/2022	JEFFERIES & CO		364,315	385,000	1,099	3.B FE
59156R-BS-6	METLIFE INC 9.250% 04/08/38		.05/06/2022	CREDIT SUISSE FIRST BOSTON		6,100,000	5,000,000	41,111	2.B FE
976657-AH-9	WISCONSIN ENERGY CORP 3.524% 05/15/67		.06/09/2022	J P MORGAN SEC		54,855	69,000	189	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,519,170	5,454,000	42,399	XXX
2509999997. Total - Bonds - Part 3						250,601,212	253,935,658	910,815	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						250,601,212	253,935,658	910,815	XXX
61762V-86-1	MORGAN STANLEY PREFERRED		.05/13/2022	JANNEY MONTGOMERY SCOTT NINC	8,000,000	144,000	0.00	.0	2.C FE
902973-71-8	U S BANCORP PREFERRED		.05/10/2022	JANNEY MONTGOMERY SCOTT NINC	1,197,000	20,345	0.00	.0	2.A FE
902973-73-4	U S BANCORP PREFERRED		.05/10/2022	JANNEY MONTGOMERY SCOTT NINC	9,050,000	153,697	0.00	.0	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						318,042	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						318,042	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						318,042	XXX	0	XXX
060505-10-4	BANK OF AMERICA CORP		.06/06/2022	S. G. COWEN SECURITIES CORP.	9,073,000	329,493		.0	
09247X-10-1	BLACKROCK INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	350,000	213,565		.0	
256677-10-5	DOLLAR GENERAL CORP		.06/24/2022	INSTINET	437,000	108,234		.0	
26614N-10-2	DUPONT DE NEMOURS INC		.06/24/2022	INSTINET	2,457,000	143,106		.0	
446150-10-4	HUNTINGTON BANCSHARES INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	13,043,000	175,289		.0	
458140-10-0	INTEL CORPORATION		.06/24/2022	INSTINET	2,307,000	88,867		.0	
68389X-10-5	ORACLE CORP		.06/24/2022	INSTINET	1,252,000	87,939		.0	
744320-10-2	PRUDENTIAL FINANCIAL		.06/24/2022	INSTINET	1,264,000	122,807		.0	
854502-10-1	STANLEY BLACK & DECKER INC		.06/24/2022	Various	10,014,000	1,181,091		.0	
92826C-83-9	VISA INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	1,386,000	281,271		.0	
934423-10-4	DISCOVERY INC-III/I COMMON		.04/11/2022	Spin Off	16,223,920	402,225		.0	
988498-10-1	YUM! BRANDS INC		.06/24/2022	INSTINET	878,000	100,100		.0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,233,987	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,233,987	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,233,987	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,552,029	XXX	0	XXX
6009999999 - Totals						254,153,241	XXX	910,815	XXX

STATEMENT AS OF JUNE 30, 2022 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)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2023	517	193.38	4,580			5,275		5,275	(1,086)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	3,615	195.01	33,981			33,694		33,694	(6,869)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/14/2022	3,102	195.01	23,837			20,662		20,662	(8,004)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	56	195.01	503			526		526	(107)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/16/2023	1,361	194.78	12,111			12,884		12,884	(2,599)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/16/2023	344	194.78	3,229			3,257		3,257	(657)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2020	10/17/2022	308	194.78	2,364			2,116		2,116	(786)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	4,689	193.65	43,766			47,967		47,967	(9,096)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2022	1,565	193.65	11,938			12,298		12,298	(3,833)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2023	217	193.65	1,919			2,219		2,219	(421)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2020	11/14/2022	4,755	194.75	36,484			34,092		34,092	(11,744)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2023	1,104	194.75	9,826			10,620		10,620	(2,164)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2023	6,578	194.75	61,744			63,277		63,277	(12,892)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2023	430	195.49	4,049			3,945		3,945	(838)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2023	2,281	195.49	20,382			20,944		20,944	(4,449)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/16/2020	11/15/2022	512	195.49	3,940			3,397		3,397	(1,274)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/27/2023	469	196.34	4,434			4,095		4,095	(918)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/22/2022	3,937	196.34	30,456			24,213		24,213	(9,803)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2023	1,717	196.85	15,447			14,646		14,646	(3,400)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2023	8,717	196.85	82,711			74,359		74,359	(17,260)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2022	6,584	196.85	51,062			39,568		39,568	(16,064)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2022	1,194	196.83	9,259			7,199		7,199	(2,913)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2023	432	196.83	4,097			3,692		3,692	(855)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2020	12/15/2023	1,727	196.83	15,538			14,769		14,769	(3,420)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2023	413	196.21	3,702			3,695		3,695	(830)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2022	3,129	196.21	24,192			20,528		20,528	(7,479)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2023	5,780	196.21	54,659			51,727		51,727	(11,617)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/12/2024	191	198.82	1,733			1,466		1,466	(346)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/13/2023	2,666	198.82	20,882			13,595		13,595	(5,865)					-	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)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2021	01/12/2024	1,931	198.82	18,470			14,814		14,814	(3,496)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/16/2024	1,741	198.20	15,767			13,943		13,943	(3,185)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/17/2023	1,085	198.20	8,471			5,955		5,955	(2,386)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/15/2021	01/16/2024	656	198.20	6,266			5,254		5,254	(1,200)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/26/2024	409	198.28	3,702			3,276		3,276	(752)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/27/2023	1,568	198.28	12,253			8,689		8,689	(3,435)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/26/2024	3,354	198.28	32,053			26,898		26,898	(6,171)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	613	200.65	5,609			4,254		4,254	(1,103)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2023	1,739	200.65	13,751			7,758		7,758	(3,722)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	1,924	200.65	18,567			13,351		13,351	(3,463)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/16/2021	02/15/2024	696	201.04	6,384			4,847		4,847	(1,253)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/16/2021	02/15/2023	174	201.04	1,379			780		780	(373)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2024	5,043	198.31	47,900			41,097		41,097	(9,480)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2023	958	198.31	7,486			5,567		5,567	(2,098)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2024	343	198.31	3,087			2,795		2,795	(645)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2021	03/14/2024	7,307	201.86	70,653			47,715		47,715	(13,080)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2023	4,592	201.86	36,524			19,058		19,058	(9,598)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2024	659	201.86	6,038			4,302		4,302	(1,179)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2023	198	202.01	1,576			812		812	(410)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2024	767	202.01	7,037			4,964		4,964	(1,373)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2021	03/15/2024	99	202.01	958			641		641	(177)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/27/2024	3,013	201.10	29,088			20,883		20,883	(5,515)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2021	03/27/2023	1,308	201.10	10,362			6,042		6,042	(2,759)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2021	03/27/2024	3,431	201.10	31,395			23,778		23,778	(6,279)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2021	04/12/2024	2,419	201.74	23,375			16,328		16,328	(4,136)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/12/2024	5,522	201.74	50,576			37,273		37,273	(9,443)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/14/2023	1,556	201.74	12,372			6,926		6,926	(3,051)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2021	04/15/2024	544	202.07	5,269			3,604		3,604	(925)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2021	04/15/2024	4,825	202.07	44,265			31,942		31,942	(8,203)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/15/2021	.04/17/2023	2,796	202.07	22,261			12,079		12,079	(5,480)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/26/2021	.04/27/2023	1,938	201.28	15,366			9,223		9,223	(3,836)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/26/2021	.04/26/2024	3,130	201.28	30,177			21,941		21,941	(5,477)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/13/2021	.05/12/2023	421	201.77	3,341			1,963		1,963	(826)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/14/2021	.05/14/2024	2,329	201.77	22,560			16,026		16,026	(4,053)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/17/2021	.05/15/2024	188	201.74	1,820			1,298		1,298	(330)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/17/2021	.05/15/2023	4,635	201.74	36,746			21,783		21,783	(9,084)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/17/2021	.05/15/2024	1,175	201.74	10,760			8,094		8,094	(2,056)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/26/2021	.05/23/2024	69	202.44	636			459		459	(120)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/26/2021	.05/25/2023	2,109	202.44	16,781			9,428		9,428	(4,092)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/26/2021	.05/23/2024	1,176	202.44	11,400			7,795		7,795	(2,034)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/11/2021	.06/14/2023	2,402	203.97	19,306			9,609		9,609	(4,492)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/11/2021	.06/14/2024	2,035	203.97	19,920			12,411		12,411	(3,459)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/11/2021	.06/14/2024	10,992	203.97	102,011			67,050		67,050	(18,686)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2021	.06/17/2024	637	204.14	6,240			3,846		3,846	(1,083)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2021	.06/15/2023	1,200	204.14	9,653			4,729		4,729	(2,232)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2021	.06/17/2024	1,886	204.14	17,518			11,391		11,391	(3,206)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/24/2021	.06/27/2024	594	203.72	5,481			3,712		3,712	(1,028)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/24/2021	.06/27/2023	1,409	203.72	11,308			5,903		5,903	(2,663)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/24/2021	.06/27/2024	638	203.72	6,214			3,988		3,988	(1,104)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/13/2021	.07/12/2024	5,567	203.88	54,140			34,961		34,961	(9,074)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/14/2021	.07/12/2024	221	203.88	2,034			1,386		1,386	(360)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/14/2021	.07/14/2023	996	203.88	7,978			4,262		4,262	(1,723)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/14/2021	.07/14/2022	3,325	203.88	18,916			599		599	(10,409)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/16/2024	5,392	203.25	49,649			35,266		35,266	(8,951)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/16/2024	2,135	203.25	20,745			13,965		13,965	(3,545)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/15/2022	4,059	203.25	23,018			1,258		1,258	(13,354)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/18/2023	1,919	203.25	15,366			8,731		8,731	(3,377)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2021	.07/27/2023	1,124	203.70	9,023			4,980		4,980	(1,979)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2021	07/26/2024	1,797	203.70	17,531			11,517		11,517	(2,965)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2021	07/26/2024	412	203.70	3,814			2,643		2,643	(680)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2021	07/27/2022	3,044	203.70	17,298			1,491		1,491	(9,253)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/14/2024	344	203.62	3,171			2,241		2,241	(578)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/12/2022	3,546	203.62	20,144			2,943		2,943	(10,247)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/14/2024	2,780	203.62	27,055			18,124		18,124	(4,670)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/14/2023	1,960	203.62	15,721			8,975		8,975	(3,468)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/16/2021	08/15/2022	3,368	203.40	19,112			3,233		3,233	(9,733)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/16/2021	08/15/2024	74	203.40	717			487		487	(125)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/16/2021	08/15/2023	2,606	203.40	20,882			12,169		12,169	(4,638)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/16/2021	08/15/2024	811	203.40	7,475			5,362		5,362	(1,371)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/27/2024	4,268	203.60	41,538			28,085		28,085	(7,213)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/25/2023	1,493	203.60	11,947			6,943		6,943	(2,673)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/26/2022	2,338	203.60	13,280			2,572		2,572	(6,453)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/27/2024	6,979	203.60	64,371			45,924		45,924	(11,795)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/14/2023	3,320	202.69	26,449			17,067		17,067	(6,143)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/13/2024	8,451	202.69	81,881			59,328		59,328	(14,790)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/14/2022	5,965	202.69	33,731			10,379		10,379	(16,165)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/13/2024	153	202.69	1,404			1,074		1,074	(268)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2021	09/15/2023	10,178	202.88	81,155			51,605		51,605	(18,728)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2021	09/17/2024	3,105	202.88	30,114			21,582		21,582	(5,434)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2021	09/15/2022	3,746	202.88	21,204			6,331		6,331	(10,039)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2021	09/17/2024	5,718	202.88	52,548			39,738		39,738	(10,006)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2023	846	202.14	6,720			4,610		4,610	(1,590)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2024	6,496	202.14	62,630			47,482		47,482	(11,562)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2024	134	202.14	1,220			976		976	(238)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2022	5,165	202.14	29,232			11,207		11,207	(13,738)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/13/2023	2,263	201.53	17,980			13,259		13,259	(3,982)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/11/2024	94	201.53	857			723		723	(162)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/14/2022	6,014	201.53	33,815			15,937		15,937	(15,817)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/11/2024	3,950	201.53	37,890			30,295		30,295	(6,794)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2021	10/15/2024	2,832	202.30	25,728			20,790		20,790	(4,815)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2021	10/17/2022	2,842	202.30	15,985			6,708		6,708	(7,305)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2021	10/15/2024	751	202.30	7,205			5,515		5,515	(1,277)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2021	10/16/2023	2,743	202.30	21,701			15,199		15,199	(4,774)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2021	10/27/2023	2,511	202.73	19,902			13,583		13,583	(4,369)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2021	10/27/2022	4,573	202.73	25,863			10,608		10,608	(11,386)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/25/2024	612	202.73	5,543			4,404		4,404	(1,034)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/25/2024	5,248	202.73	50,221			37,788		37,788	(8,870)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2024	4,807	203.45	46,259			33,553		33,553	(8,124)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2024	2,463	203.45	22,445			17,188		17,188	(4,162)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2023	1,750	203.45	13,920			9,117		9,117	(3,027)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2022	3,844	203.45	21,896			8,764		8,764	(9,033)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2021	11/15/2022	3,293	203.48	18,693			7,507		7,507	(7,738)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2021	11/15/2024	408	203.48	3,909			2,843		2,843	(689)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2021	11/15/2023	1,450	203.48	11,505			7,539		7,539	(2,508)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2021	11/15/2024	2,074	203.48	18,821			14,455		14,455	(3,505)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2024	59	202.87	536			429		429	(102)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2024	5,797	202.87	55,507			42,085		42,085	(10,028)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2023	976	202.87	7,742			5,387		5,387	(1,728)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/22/2022	5,481	202.87	30,914			14,416		14,416	(12,881)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	14,893	200.43	140,594			124,803		124,803	(27,254)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2022	7,823	200.43	43,747			30,902		30,902	(18,776)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2023	1,552	200.43	12,129			10,396		10,396	(2,902)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2021	12/15/2022	2,956	201.30	16,541			10,464		10,464	(7,005)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2021	12/16/2024	373	201.30	3,525			2,981		2,981	(674)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2021	12/16/2024	1,118	201.30	10,013			8,942		8,942	(2,023)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2021	12/15/2023	1,987	201.30	15,560			12,519		12,519	(3,656)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2021	12/27/2023	1,404	202.28	11,076			8,325		8,325	(2,555)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2021	12/27/2024	1,780	202.28	16,056			13,561		13,561	(3,168)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	2,437	202.28	23,220			18,571		18,571	(4,338)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2022	3,619	202.28	20,496			11,724		11,724	(8,250)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	150	200.63		1,326		1,262		1,262	(64)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/12/2024	2,273	200.63		17,647		15,433		15,433	(2,215)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/13/2023	3,713	200.63		20,711		15,410		15,410	(5,301)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	6,220	200.63		58,282		52,500		52,500	(5,781)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/15/2025	2,961	199.60		26,004		26,382		26,382	378					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/16/2024	2,856	199.60		22,002		20,847		20,847	(1,155)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/17/2023	3,357	199.60		18,559		15,844		15,844	(2,715)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/15/2025	521	199.60		4,836		4,642		4,642	(194)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	386	196.80		3,336		3,985		3,985	649					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	1,585	196.80		14,477		16,361		16,361	1,884					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2023	4,431	196.80		24,242		28,491		28,491	4,249					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/26/2024	1,799	196.80		13,664		15,847		15,847	2,183					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2023	4,806	199.94		26,620		23,119		23,119	(3,501)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2024	1,325	199.94		10,176		9,649		9,649	(527)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2025	680	199.94		5,930		6,027		6,027	97					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2025	8,217	199.94		76,071		72,807		72,807	(3,264)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/18/2025	7,264	199.20		62,945		66,975		66,975	4,030					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/15/2024	4,367	199.20		33,321		33,367		33,367	46					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/15/2023	3,815	199.20		20,976		19,878		19,878	(1,099)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/18/2025	818	199.20		7,498		7,544		7,544	46					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2022	02/27/2025	2,870	199.62		26,415		25,978		25,978	(438)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2022	02/27/2023	3,001	199.62		16,592		15,304		15,304	(1,289)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2024	2,445	199.62		18,690		18,310		18,310	(380)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2025	5,160	199.62		44,908		46,696		46,696	1,788					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2025	9,134	202.66		84,961		70,967		70,967	(13,993)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/11/2022	03/14/2024	3,405	202.66		26,427		21,075		21,075	(5,352)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/11/2022	03/14/2025	3,267	202.66		28,731		25,381		25,381	(3,350)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/11/2022	03/14/2023	6,360	202.66		35,705		24,233		24,233	(11,472)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2022	03/17/2025	3,131	201.54		27,259		25,830		25,830	(1,429)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2022	03/15/2023	4,490	201.54		24,978		19,354		19,354	(5,624)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2022	03/17/2025	987	201.54		9,094		8,146		8,146	(948)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2022	03/15/2024	1,861	201.54		14,288		12,429		12,429	(1,858)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2022	03/27/2025	5,206	204.38		45,539		37,119		37,119	(8,420)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2022	03/27/2024	1,879	204.38		14,554		10,428		10,428	(4,126)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2022	03/27/2023	4,262	204.38		24,040		13,850		13,850	(10,189)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2022	03/27/2025	1,761	204.38		16,308		12,559		12,559	(3,749)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/12/2022	04/14/2025	8,087	202.68		73,263		63,804		63,804	(9,460)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/12/2022	04/14/2025	94	202.68		802		740		740	(62)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/12/2022	04/12/2024	1,066	202.68		8,122		6,757		6,757	(1,365)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2022	04/14/2023	3,217	202.68		17,930		12,996		12,996	(4,934)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/18/2022	04/17/2023	11,166	202.40		61,924		45,111		45,111	(16,813)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/18/2022	04/15/2025	1,408	202.40		12,740		11,068		11,068	(1,672)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/18/2022	04/15/2024	5,163	202.40		39,188		32,682		32,682	(6,505)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/18/2022	04/15/2025	4,274	202.40		36,503		33,591		33,591	(2,912)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2022	04/26/2024	1,049	201.23		7,913		7,382		7,382	(531)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2022	04/25/2025	571	201.23		5,129		4,881		4,881	(248)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2022	04/27/2023	5,327	201.23		29,373		25,517		25,517	(3,855)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2022	04/25/2025	631	201.23		5,347		5,390		5,390	43					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/12/2022	05/14/2024	2,459	201.34		18,563		17,382		17,382	(1,181)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/12/2022	05/14/2025	5,970	201.34		53,729		51,044		51,044	(2,686)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/12/2022	05/12/2023	6,045	201.34		33,224		29,316		29,316	(3,908)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/12/2022	05/14/2025	214	201.34		1,815		1,826		1,826	11					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/16/2022	05/15/2023	10,541	201.60		58,013		50,174		50,174	(7,839)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/16/2022	05/15/2025	6,657	201.60		56,632		56,183		56,183	(449)					-	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	W22LR0WP21HZNB6K528	.05/16/2022	.05/15/2025	1,553	201.60		13,991		13,104		13,104	(887)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/16/2022	.05/15/2024	6,895	201.60		52,125		47,988		47,988	(4,137)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/25/2022	.05/23/2024	2,100	201.93		15,900		14,383		14,383	(1,517)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/25/2022	.05/25/2023	2,189	201.93		12,067		10,266		10,266	(1,801)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/25/2022	.05/27/2025	13,970	201.93		119,610		116,511		116,511	(3,099)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/25/2022	.05/27/2025	4,764	201.93		43,194		39,732		39,732	(3,462)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2022	.06/13/2025	13,637	202.25		120,525		112,638		112,638	(7,886)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2022	.06/14/2023	4,000	202.25		21,924		18,800		18,800	(3,124)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2022	.06/14/2024	1,419	202.25		10,590		9,649		9,649	(941)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2022	.06/13/2025	79	202.25		659		653		653	(6)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/15/2022	.06/15/2023	11,143	201.92		60,750		54,044		54,044	(6,706)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/15/2022	.06/16/2025	778	201.92		6,845		6,539		6,539	(306)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/15/2022	.06/17/2024	4,358	201.92		32,472		30,333		30,333	(2,139)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/15/2022	.06/16/2025	5,388	201.92		44,717		45,315		45,315	599					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/24/2022	.06/27/2023	3,183	201.37		17,435		16,521		16,521	(914)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/24/2022	.06/27/2025	576	201.37		5,127		5,000		5,000	(127)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/27/2022	.06/27/2024	318	201.37		2,381		2,301		2,301	(80)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	.06/27/2022	.06/27/2025	23,132	201.37		194,239		200,782		200,782	6,543					-	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		46		46	(4,761)					-	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		1,578		1,578	(14,449)					-	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		559		559	(6,455)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	22	228.01		302		29		29	(232)					-	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		492		492	(3,956)					-	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		145		145	(1,501)					-	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		421		421	(4,200)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2022	52	230.27		689		80		80	(473)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.10/15/2019	.10/17/2022	43	230.42		573		67		67	(391)					-	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		888		888	(4,756)					-	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		145		145	(841)					-	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	11/27/2019	11/25/2022	200		234.50	2,674			253		253	(1,501)					-	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			326		326	(1,619)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/16/2019	12/15/2022	42		235.56	570			57		57	(304)					-	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			347		347	(1,958)					-	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			127		127	(622)					-	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			224		224	(1,108)					-	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			1,235		1,235	(4,684)					-	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			2,233		2,233	(3,827)					-	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			5,354		5,354	(5,254)					-	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			21,778		21,778	(21,225)					-	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			19,743		19,743	(18,922)					-	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			5,990		5,990	(5,877)					-	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			8,766		8,766	(8,428)					-	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			34,403		34,403	(32,899)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2020	05/26/2023	14		212.60	179			182		182	(175)					-	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			8,441		8,441	(8,032)					-	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			1,209		1,209	(1,160)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2022	1,111		213.34	11,068			9,509		9,509	(15,664)					-	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			3,122		3,122	(2,949)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2020	07/15/2022	47		213.40	467			398		398	(661)					-	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			18,580		18,580	(17,577)					-	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			1,984		1,984	(3,429)					-	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			1,193		1,193	(1,128)					-	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			10,787		10,787	(17,607)					-	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			17,295		17,295	(16,373)					-	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			1,602		1,602	(2,591)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/25/2023	9		213.86	117			119		119	(113)					-	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			3,833		3,833	(6,022)					-	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			1,695		1,695	(2,625)					-	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	.09/15/2020	.09/15/2022	70		214.38	705			607		607	(937)					-	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			2,647		2,647	(2,521)					-	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			3,685		3,685	(4,610)					-	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			6,199		6,199	(9,548)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2020	.10/13/2023	37		215.12	473			460		460	(434)					-	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			982		982	(1,506)					-	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			1,149		1,149	(1,084)					-	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			6,315		6,315	(5,572)					-	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			1,658		1,658	(2,151)					-	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			1,702		1,702	(1,741)					-	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			6,299		6,299	(11,045)					-	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			3,708		3,708	(3,966)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/16/2020	.11/15/2022	387		219.64	4,046			2,357		2,357	(4,586)					-	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			989		989	(2,140)					-	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			4,428		4,428	(9,425)					-	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			1,180		1,180	(1,354)					-	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			1,776		1,776	(4,051)					-	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			1,347		1,347	(1,596)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/24/2020	.12/27/2023	72		223.18	952			633		633	(736)					-	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			2,267		2,267	(4,815)					-	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			1,102		1,102	(1,275)					-	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			1,679		1,679	(3,706)					-	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			1,353		1,353	(1,548)					-	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			3,443		3,443	(7,371)					-	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			1,829		1,829	(3,990)					-	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			9,915		9,915	(11,559)					-	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			3,582		3,582	(7,642)					-	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			1,176		1,176	(1,376)					-	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			1,840		1,840	(2,149)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/16/2021	.02/15/2023	334		224.50	3,585			1,547		1,547	(3,297)					-	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			3,152		3,152	(5,594)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/26/2021	.02/27/2024	2,272		222.74	30,208			21,559		21,559	(23,240)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/12/2021	.03/14/2024	1,067		226.81	14,520			8,450		8,450	(10,094)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/12/2021	.03/14/2023	265		226.81	2,886			1,180		1,180	(2,516)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2021	.03/15/2023	66		227.37	722			282		282	(618)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2021	.03/15/2024	132		227.37	1,800			1,019		1,019	(1,234)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/27/2024	1,262		228.28	17,309			9,412		9,412	(11,607)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/27/2023	35		228.28	385			144		144	(320)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/12/2024	183		229.21	2,520			1,334		1,334	(1,618)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/14/2023	22		229.21	241			85		85	(192)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/17/2023	304		230.32	3,367			1,094		1,094	(2,583)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/15/2024	478		230.32	6,600			3,305		3,305	(4,112)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/27/2023	1,098		230.50	12,195			4,006		4,006	(9,297)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/26/2024	1,158		230.50	16,100			8,027		8,027	(9,962)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2021	.05/12/2023	826		234.89	9,351			2,197		2,197	(6,054)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2021	.05/14/2024	673		234.89	9,527			3,821		3,821	(5,240)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/17/2021	.05/15/2023	999		235.21	11,327			2,608		2,608	(7,254)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/17/2021	.05/15/2024	361		235.21	5,126			2,020		2,020	(2,797)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2021	.05/24/2024	996		233.96	14,120			5,975		5,975	(7,967)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2021	.05/26/2023	385		233.96	4,365			1,150		1,150	(2,927)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2021	.06/14/2024	966		236.06	13,885			5,351		5,351	(7,379)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2021	.06/14/2023	140		236.06	1,614			375		375	(997)					-	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			3,266		3,266	(4,516)					-	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			507		507	(1,349)					-	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			559		559	(1,256)					-	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			5,959		5,959	(7,557)					-	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						(11,052)					-	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			4,879		4,879	(5,873)					-	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	07/15/2021	07/15/2024	150		232.84	2,118			1,010		1,010	(1,215)					-	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						(9,431)					-	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			2,972		2,972	(6,253)					-	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			476		476	(580)					-	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			2,797		2,797	(5,973)					-	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			16		16	(3,857)					-	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			2,476		2,476	(5,361)					-	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			3,796		3,796	(4,685)					-	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			123		123	(10,227)					-	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			112		112	(9,198)					-	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			2,604		2,604	(5,691)					-	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			3,324		3,324	(4,122)					-	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			2,699		2,699	(3,270)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2021	08/25/2023	60		234.32	680			218		218	(455)					-	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			30		30	(1,096)					-	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			469		469	(7,253)					-	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			444		444	(856)					-	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			5,264		5,264	(6,128)					-	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			2,580		2,580	(3,068)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2021	09/15/2022	1,944		234.06	15,425			778		778	(13,880)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2021	09/15/2023	961		234.06	10,980			3,730		3,730	(7,431)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2021	09/27/2023	138		231.16	1,558			663		663	(1,170)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2021	09/27/2022	1,224		231.16	9,565			1,126		1,126	(10,259)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2021	09/27/2024	692		231.16	9,664			5,323		5,323	(5,897)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2021	10/11/2024	1,109		231.80	15,369			8,482		8,482	(9,058)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2021	10/14/2022	837		231.80	6,557			837		837	(6,729)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2021	10/13/2023	108		231.80	1,208			510		510	(878)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2021	10/15/2024	411		231.30	5,681			3,212		3,212	(3,393)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2021	10/16/2023	454		231.30	5,061			2,224		2,224	(3,754)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/15/2021	10/17/2022	1,016		231.30	7,943			1,148		1,148	(8,362)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2021	10/27/2023	264		231.20	2,946			1,322		1,322	(2,195)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2021	10/27/2022	1,561		231.20	12,202			2,014		2,014	(12,866)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2021	10/25/2024	731		231.20	10,072			5,782		5,782	(6,060)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/12/2021	11/14/2022	1,534		232.68	12,067			1,903		1,903	(11,783)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/12/2021	11/14/2023	77		232.68	868			364		364	(620)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/12/2021	11/14/2024	984		232.68	13,603			7,411		7,411	(7,952)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/15/2021	11/15/2023	430		232.61	4,820			2,033		2,033	(3,456)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/15/2021	11/15/2022	1,075		232.61	8,450			1,365		1,365	(8,276)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/15/2021	11/15/2024	129		232.61	1,782			975		975	(1,043)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/26/2021	11/25/2022	1,196		229.86	9,295			2,393		2,393	(10,349)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/26/2021	11/27/2023	135		229.86	1,494			765		765	(1,169)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/26/2021	11/27/2024	1,205		229.86	16,482			10,303		10,303	(10,340)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2021	12/14/2022	1,970		231.45	15,230			3,684		3,684	(15,880)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2021	12/13/2024	976		231.45	13,289			7,899		7,899	(8,134)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2021	12/16/2024	194		232.42	2,642			1,508		1,508	(1,582)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2021	12/15/2022	1,441		232.42	11,189			2,407		2,407	(11,156)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2021	12/15/2023	624		232.42	6,902			3,113		3,113	(5,091)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2021	12/27/2023	349		234.69	3,879			1,548		1,548	(2,690)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2021	12/27/2022	865		234.69	6,760			1,185		1,185	(6,055)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2021	12/27/2024	294		234.69	4,037			2,099		2,099	(2,296)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2022	01/12/2024	391		235.42		4,315		1,712		1,712	(2,603)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2022	01/14/2025	522		235.42		7,109		3,704		3,704	(3,405)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2022	01/13/2023	1,890		235.42		14,819		2,571		2,571	(12,248)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/18/2022	01/17/2023	1,199		233.62		9,296		2,073		2,073	(7,223)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/18/2022	01/15/2025	428		233.62		5,750		3,270		3,270	(2,480)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/18/2022	01/16/2024	985		233.62		10,787		4,814		4,814	(5,973)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2022	01/27/2023	2,606		230.27		19,980		6,853		6,853	(13,127)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2022	01/26/2024	482		230.27		5,195		2,887		2,887	(2,307)					-	0001

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2022	01/27/2025	74		230.27		978		650		650	(327)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2022	02/14/2023	1,202		228.76		9,048		3,967		3,967	(5,080)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2022	02/14/2024	363		228.76		3,835		2,406		2,406	(1,429)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2022	02/14/2025	87		228.76		1,130		825		825	(305)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2022	02/15/2023	3,759		228.78		28,294		12,405		12,405	(15,889)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2022	02/15/2024	1,617		228.78		17,094		10,723		10,723	(6,372)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2022	02/18/2025	634		228.78		8,207		5,996		5,996	(2,211)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/25/2022	02/27/2023	217		230.49		1,625		636		636	(989)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/25/2022	02/27/2024	56		230.49		595		346		346	(250)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2022	03/14/2024	670		228.32		6,931		4,671		4,671	(2,260)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2022	03/14/2025	276		228.32		3,515		2,690		2,690	(825)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2022	03/14/2023	1,200		228.32		8,741		4,524		4,524	(4,216)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2022	03/17/2025	459		228.85		5,859		4,391		4,391	(1,468)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2022	03/15/2023	2,381		228.85		17,386		8,597		8,597	(8,788)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2022	03/15/2024	437		228.85		4,530		2,967		2,967	(1,563)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2025	376		231.65		4,794		3,249		3,249	(1,545)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2023	708		231.65		5,248		2,067		2,067	(3,181)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2024	2,210		231.65		22,989		13,129		13,129	(9,860)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/14/2023	446		233.28		3,349		1,168		1,168	(2,181)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/12/2024	579		233.28		6,048		3,229		3,229	(2,819)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/14/2025	86		233.28		1,094		711		711	(383)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/18/2022	04/17/2023	4,122		232.90		30,816		10,882		10,882	(19,934)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/18/2022	04/15/2025	794		232.90		10,138		6,577		6,577	(3,561)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/18/2022	04/15/2024	966		232.90		10,080		5,400		5,400	(4,680)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/27/2023	1,158		230.48		8,571		4,043		4,043	(4,528)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/25/2025	1,267		230.48		16,002		11,757		11,757	(4,245)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/14/2025	551		228.88		6,905		5,472		5,472	(1,433)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/14/2024	620		228.88		6,362		4,467		4,467	(1,895)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/12/2023	1,560		228.88		11,388		6,457		6,457	(4,931)					-	0001

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/16/2022	05/15/2024	720		229.29		7,376		5,088		5,088	(2,288)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/16/2022	05/15/2023	3,489		229.29		25,520		14,096		14,096	(11,424)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/16/2022	05/15/2025	2,159		229.29		27,126		21,157		21,157	(5,969)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2022	05/26/2023	658		232.36		4,881		2,305		2,305	(2,576)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2022	05/27/2025	564		232.36		7,126		5,153		5,153	(1,973)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2022	05/24/2024	211		232.36		2,185		1,354		1,354	(832)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2022	06/13/2025	163		220.37		1,894		2,212		2,212	318					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2022	06/14/2023	1,697		220.37		11,781		13,577		13,577	1,796					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2022	06/14/2024	358		220.37		3,421		3,893		3,893	473					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/15/2022	06/15/2023	5,048		221.85		35,280		36,803		36,803	1,523					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/15/2022	06/17/2024	699		221.85		6,743		7,126		7,126	384					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/15/2022	06/16/2025	721		221.85		8,464		9,304		9,304	840					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/27/2022	06/27/2024	193		222.24		1,883		1,952		1,952	69					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/27/2022	06/27/2025	211		222.24		2,510		2,703		2,703	193					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/27/2022	06/27/2023	373		222.24		2,623		2,700		2,700	77					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/27/2022	06/27/2023	373		222.24		2,623		2,700		2,700	77					-	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		6		6	(146,218)					-	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		1		1	(16,174)					-	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					(9,547)					-	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					(61,532)					-	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		4,321		4,321	(615,381)					-	0001
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					(142,891)					-	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					(6,383)					-	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					(60,162)					-	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		1		1	(38,940)					-	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		216		216	(2,872,523)					-	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					(8,263)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 07/27/2021	07/27/2022	263		4,401.46		81,729		152		152	(132,953)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 07/27/2021	07/27/2022	28		4,401.46		5,100		1		1	(8,501)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 08/13/2021	08/12/2022	433		4,468.00		130,226		619		619	(201,153)					-	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	08/13/2021	08/12/2022	116	4,468.00	19,594						(30,335)					-	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						(32,172)					-	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						(111,612)					-	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			45		45	(18,244)					-	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						(44,690)					-	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			79		79	(43,327)					-	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						(572,915)					-	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			8,218		8,218	(2,379,199)					-	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			528		528	(104,138)					-	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						(9,932)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	120	4,443.05	23,282						(38,613)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	404	4,443.05	134,520			2,696		2,696	(201,253)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	354	4,480.70	21,952						(29,467)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	106	4,592.72	27,431			297		297	(41,800)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	1,644	4,480.70	91,694						(122,243)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	816	4,480.70	56,104						(75,063)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	6,831	4,480.70	2,220,538			37,638		37,638	(3,222,317)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	272	4,480.70	16,043						(21,472)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	2,735	4,480.70	514,139						(815,609)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	50	4,547.91	14,086			183		183	(21,055)					-	0001
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			3,335		3,335	(178,486)					-	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			2		2	(11,309)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	95	4,438.26	17,304			5		5	(34,330)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	290	4,438.26	92,937			4,109		4,109	(148,349)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	2,603	4,471.37	468,971			104		104	(878,364)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	25	4,471.37	1,474						(1,869)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	1,539	4,471.37	82,560						(100,353)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	74	4,583.15	18,711			531		531	(30,691)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	787	4,471.37	44,704						(55,571)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	5,867	4,471.37	1,867,790			74,509		74,509	(2,872,600)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/15/2021	10/17/2022	54	4,538.44	15,139			488		488	(24,202)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	102	4,551.68	18,560						(29,232)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	487	4,551.68	155,190			5,022		5,022	(214,472)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	248	4,682.85	84,259			2,007		2,007	(89,986)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	27	4,682.85	5,153						(5,579)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	445	4,682.80	28,148						(29,355)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	4,719	4,682.80	1,597,830			39,029		39,029	(1,717,956)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	128	4,799.87	34,678			634		634	(37,732)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	1,065	4,682.80	63,808						(66,129)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	1,724	4,682.80	327,683						(366,513)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	14	4,753.04	4,121			85		85	(4,454)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	104	4,682.80	7,275						(7,608)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	254	4,594.62	94,608			3,567		3,567	(107,549)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	33	4,594.62	3,878			2		2	(9,255)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	173	4,634.09	38,048			5		5	(47,096)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	474	4,634.09	178,258			7,461		7,461	(192,058)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	333	4,709.85	21,352						(22,477)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	7	4,780.50	2,124			61		61	(2,090)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	147	4,709.85	10,902						(11,635)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	4,701	4,709.85	1,720,356			56,647		56,647	(1,686,860)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	25	4,709.85	1,728						(1,822)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	1,912	4,709.85	396,176			38		38	(424,903)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	1,133	4,709.85	68,822						(71,668)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	97	4,827.60	28,717			748		748	(28,362)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	12/27/2022	356	4,791.19	129,163			3,759		3,759	(112,481)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	12/27/2022	82	4,791.19	17,533			1		1	(14,853)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	404	4,662.85		151,186		8,339		8,339	(142,847)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	100	4,662.85		22,562		8		8	(22,554)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	1,848	4,577.11		100,674					(100,674)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	2,875	4,577.11		622,515		805		805	(621,710)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	8	4,645.77		2,709		190		190	(2,520)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	88	4,691.54		26,346		1,729		1,729	(24,617)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	714	4,577.11		41,202					(41,202)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	152	4,577.11		9,244					(9,244)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/18/2022	.01/17/2023	5,701	4,577.11		2,090,290		161,521		161,521	(1,928,768)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/27/2022	.01/27/2023	407	4,326.51		160,166		29,449		29,449	(130,717)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/27/2022	.01/27/2023	35	4,326.51		8,607		292		292	(8,315)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2022	.02/14/2023	590	4,401.67		229,658		37,708		37,708	(191,950)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2022	.02/14/2023	117	4,401.67		27,907		397		397	(27,510)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	4,787	4,471.07		1,836,292		247,141		247,141	(1,589,151)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	21	4,538.14		7,382		888		888	(6,495)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	1,862	4,471.07		427,190		3,948		3,948	(423,242)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	1,229	4,471.07		67,039					(67,039)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	337	4,471.07		19,565					(19,565)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.02/15/2022	.02/15/2023	76	4,582.85		24,137		2,762		2,762	(21,375)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/25/2022	.02/27/2023	15	4,384.65		3,432		110		110	(3,322)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/25/2022	.02/27/2023	286	4,384.65		108,674		20,825		20,825	(87,848)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/14/2022	.03/14/2023	135	4,173.11		36,434		4,011		4,011	(32,423)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.03/14/2022	.03/14/2023	845	4,173.11		348,975		120,502		120,502	(228,473)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	2,460	4,262.45		639,585		42,998		42,998	(596,587)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	56	4,369.01		19,728		6,320		6,320	(13,408)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	1,340	4,262.45		61,097					(61,097)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	686	4,262.45		33,345					(33,345)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	5,246	4,262.45		2,169,114		588,841		588,841	(1,580,273)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	370	4,262.45		20,318					(20,318)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELI146	.03/15/2022	.03/15/2023	49	4,326.39		18,237		5,450		5,450	(12,786)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.03/25/2022	.03/27/2023	140	4,543.06		54,936		7,509		7,509	(47,427)					-	0001

STATEMENT AS OF JUNE 30, 2022 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	03/25/2022	03/27/2023	48	4,543.06		11,260		166		166	(11,094)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	711	4,392.59		286,633		54,812		54,812	(231,821)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	133	4,392.59		30,782		837		837	(29,945)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	558	4,391.69		28,665					(28,665)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	5,815	4,391.69		2,372,294		531,455		531,455	(1,840,839)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2,709	4,391.69		637,626		28,848		28,848	(608,777)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	227	4,391.69		15,124					(15,124)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	49	4,457.57		18,228		3,790		3,790	(14,438)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	1,240	4,391.69		59,895					(59,895)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	166	4,391.69		10,074					(10,074)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	68	4,501.48		23,460		4,651		4,651	(18,809)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	62	4,183.96		15,618		2,805		2,805	(12,812)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	484	4,183.96		200,131		78,389		78,389	(121,742)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	267	4,023.89		109,870		65,113		65,113	(44,758)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	143	4,023.89		36,679		13,403		13,403	(23,275)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	109	4,008.01		8,700		1,395		1,395	(7,305)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	28	4,068.13		10,522		6,377		6,377	(4,145)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	1,248	4,008.01		52,500		2,682		2,682	(49,818)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	438	4,008.01		19,481		1,147		1,147	(18,333)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	259	4,008.01		22,256		3,770		3,770	(18,486)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	2,333	4,008.01		575,960		228,827		228,827	(347,133)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	5,467	4,008.01		2,211,824		1,384,870		1,384,870	(826,955)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	98	4,108.21		34,278		20,146		20,146	(14,132)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	109	4,158.24		44,439		26,225		26,225	(18,214)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	72	4,158.24		17,701		6,773		6,773	(10,928)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	176	3,735.48		45,402		45,079		45,079	(323)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	430	3,735.48		180,514		178,739		178,739	(1,775)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	124	3,789.99		12,690		8,449		8,449	(4,241)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	17	3,789.99		1,989		1,289		1,289	(700)					-	0001

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	5,083	3,789.99		2,042,090		1,931,335		1,931,335	(110,755)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	6	3,846.84		2,145		2,008		2,008	(137)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	487	3,789.99		19,373		12,866		12,866	(6,506)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	2,160	3,789.99		528,945		489,033		489,033	(39,912)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,157	3,789.99		42,973		28,335		28,335	(14,638)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	96	3,884.74		33,452		31,375		31,375	(2,076)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	305	3,789.99		34,304		22,384		22,384	(11,920)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023	116	3,900.11		46,583		37,858		37,858	(8,725)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023	108	3,900.11		26,317		19,729		19,729	(6,588)					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										21,805,040	21,968,812	0	13,618,021	XXX	13,618,021	(37,084,123)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										21,805,040	21,968,812	0	13,618,021	XXX	13,618,021	(37,084,123)	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
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300U0MTB7PD2UT305	01/31/2018	07/31/2042	2,495	0.00													
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		Bo	BBG00Z6RLQP8	02/11/2021	02/09/2026	2,878	36.18	50,365			101,181		101,181							
NOBEL CORP-012 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,193	23.13	27,869			142,563		142,563	93,329						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,193	19.27	34,062			110,607		110,607	16,288						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										112,296	0	0	354,351	XXX	354,351	109,617	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										112,296	0	0	354,351	XXX	354,351	109,617	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										21,917,336	21,968,812	0	13,972,372	XXX	13,972,372	(36,974,506)	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										21,917,336	21,968,812	0	13,972,372	XXX	13,972,372	(36,974,506)	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	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	89	4,483.66	(20,254)						38,878					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	22	4,505.53	(2,066)						4,371					-	0001
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)						2,027					-	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)						37,095					-	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)						4,332					-	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)						40,840					-	0001

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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)			(1)		(1)	36,774					-	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)			(1)		(1)	58,704					-	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)						26,503					-	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)						333,119					-	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)			(29)		(29)	1,312,634					-	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)						51,568					-	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)			(13)		(13)	314,577					-	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)			(1)		(1)	48,537					-	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)						27,488					-	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)						13,321					-	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)			(14)		(14)	617,878					-	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)			(2)		(2)	112,574					-	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)						7,915					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/27/2021	07/27/2022	12	4,577.52	(984)						1,866					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/27/2021	07/27/2022	80	4,566.51	(16,660)			(12)		(12)	30,400					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/27/2021	07/27/2022	150	4,533.50	(33,953)			(31)		(31)	60,748					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/27/2021	07/27/2022	16	4,533.50	(1,676)						3,153					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	07/27/2021	07/27/2022	34	4,544.51	(7,430)			(6)		(6)	13,394					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	103	4,613.21	(21,984)			(48)		(48)	36,895					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	71	4,579.70	(16,495)			(45)		(45)	27,119					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	35	4,646.72	(2,635)						4,339					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	111	4,624.38	(23,163)			(47)		(47)	39,096					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	51	4,635.55	(10,442)			(20)		(20)	17,733					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	26	4,602.04	(2,490)						4,140					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	55	4,590.87	(5,417)						9,012					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	73	4,590.87	(16,510)			(41)		(41)	27,318					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	08/13/2021	08/12/2022	25	4,602.04	(5,434)			(13)		(13)	9,053					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6Y1MJ20ELI146	08/16/2021	08/15/2022	508	4,569.30	(128,083)			(422)		(422)	199,417					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6Y1MJ20ELI146	08/16/2021	08/15/2022	320	4,564.82	(38,028)						62,484					-	0001

STATEMENT AS OF JUNE 30, 2022 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	08/16/2021	08/15/2022	16	4,602.90	(3,654)			(10)		(10)	5,768					-	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)			(63)		(63)	27,382					-	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)			(34)		(34)	17,250					-	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)			(2,146)		(2,146)	1,101,102					-	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)			(1,083)		(1,083)	591,453					-	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)						311,894					-	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)			(59)		(59)	40,642					-	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)						13,857					-	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)			(163)		(163)	71,543					-	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)						1,502					-	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)			(40)		(40)	19,002					-	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)			(68)		(68)	28,040					-	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)						4,552					-	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)			(21)		(21)	7,953					-	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)			(21)		(21)	9,268					-	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)			(31)		(31)	15,620					-	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)						17,508					-	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)			(147)		(147)	22,020					-	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)			(766)		(766)	98,139					-	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)			(379)		(379)	46,145					-	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)						7,073					-	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)						1,403					-	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)			(5,672)		(5,672)	743,402					-	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)			(722)		(722)	75,193					-	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)						84,200					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	459	4,592.72	(117,249)			(1,285)		(1,285)	181,015					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	187	4,536.71	(27,972)						47,556					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	50	4,572.55	(13,231)			(158)		(158)	20,218					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2021	09/15/2022	824	4,547.91	(231,732)			(3,047)		(3,047)	349,943					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	158	4,538.95	(45,440)			(620)		(620)	68,314					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	1,417	4,570.31	(186,055)						322,836					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	106	4,626.32	(25,128)			(240)		(240)	39,395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	3,383	4,559.11	(929,308)			(11,673)		(11,673)	1,411,656					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2021	09/15/2022	787	4,581.52	(98,728)						172,597					-	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)			(786)		(786)	69,773					-	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)						2,995					-	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)			(334)		(334)	34,004					-	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)			(249)		(249)	23,152					-	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)						2,797					-	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)						1,641					-	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)			(194)		(194)	18,822					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	58	4,571.41	(6,091)						14,980					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	10	4,593.60	(2,332)			(66)		(66)	4,224					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	165	4,571.41	(39,035)			(1,173)		(1,173)	69,559					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	67	4,549.22	(16,721)			(532)		(532)	29,245					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	37	4,560.31	(4,042)						9,808					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	17	4,560.31	(4,220)			(130)		(130)	7,455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	31	4,604.69	(6,803)			(187)		(187)	12,451					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	74	4,616.69	(17,127)			(450)		(450)	29,075					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	768	4,538.44	(211,596)			(6,891)		(6,891)	342,081					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	3,232	4,549.62	(869,890)			(27,405)		(27,405)	1,415,213					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	160	4,576.45	(40,612)			(1,190)		(1,190)	67,207					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	2,043	4,560.80	(255,780)						548,014					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	165	4,583.15	(18,867)						41,456					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	233	4,594.33	(56,844)			(1,589)		(1,589)	95,301					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	55	4,527.26	(7,816)			(1)		(1)	16,099					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	4	4,527.26	(1,262)			(43)		(43)	2,023					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	262	4,538.44	(35,802)						74,639					-	0001

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	100	4,516.08	(28,747)			(1,004)		(1,004)	45,780					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	1,424	4,560.80	(374,438)			(11,436)		(11,436)	613,181					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/15/2021	10/17/2022	78	4,536.20	(10,815)						22,464					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	25	4,676.85	(2,695)						4,929					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	20	4,676.85	(4,842)			(116)		(116)	7,268					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	15	4,699.61	(3,494)			(79)		(79)	5,308					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	278	4,688.23	(64,946)			(1,514)		(1,514)	98,083					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	9	4,665.47	(968)						1,752					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	35	4,688.23	(3,602)						6,648					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	137	4,722.37	(29,484)			(632)		(632)	45,359					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	36	4,665.47	(8,859)			(219)		(219)	13,219					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	33	4,733.75	(2,765)						5,293					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	91	4,858.46	(21,435)			(337)		(337)	23,755					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	16	4,799.92	(4,275)			(78)		(78)	4,702					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	23	4,846.75	(5,521)			(89)		(89)	6,106					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	14	4,811.63	(3,558)			(63)		(63)	3,922					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	104	4,823.34	(26,341)			(451)		(451)	29,098					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	7	4,788.21	(861)						967					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	20	4,823.34	(2,200)						2,443					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	40	4,741.34	(5,957)						6,908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	2,558	4,764.75	(734,374)			(14,787)		(14,787)	803,409					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	314	4,858.41	(73,941)			(1,190)		(1,190)	81,940					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	388	4,729.63	(119,064)			(2,616)		(2,616)	129,839					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	96	4,753.04	(13,905)						16,103					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	40	4,788.16	(10,804)			(206)		(206)	11,876					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	288	4,753.04	(84,645)			(1,756)		(1,756)	92,518					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	14	4,781.14	(3,855)			(75)		(75)	4,228					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	163	4,811.58	(18,797)						21,581					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/15/2021	11/15/2022	1,399	4,776.46	(185,365)						214,455					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	128		4,834.99	(31,853)			(542)		(542)	35,206					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	27		4,795.19	(3,300)						3,797					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/15/2021	11/15/2022	1,132		4,776.46	(316,940)			(6,214)		(6,214)	347,757					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	108		4,732.46	(30,398)			(865)		(865)	36,357					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	1		4,755.43	(293)			(8)		(8)	253					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	113		4,766.92	(29,843)			(788)		(788)	35,961					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	9		4,698.00	(440)						1,892					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	3		4,732.46	(102)						619					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	5		4,720.97	(170)						901					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	16		4,778.40	(145)						2,567					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	24		4,720.97	(6,783)			(198)		(198)	8,098					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	8		4,709.49	(2,504)			(75)		(75)	2,984					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	69		4,738.36	(21,341)			(734)		(734)	23,503					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	126		4,773.11	(36,496)			(1,175)		(1,175)	40,428					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	85		4,773.11	(11,623)						15,496					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	9		4,819.45	(2,455)			(72)		(72)	2,744					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	22		4,738.36	(3,340)						4,395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	26		4,819.45	(3,026)						4,080					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	44		4,807.87	(12,051)			(363)		(363)	13,428					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	226		4,761.53	(67,008)			(2,205)		(2,205)	74,087					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	40		4,749.94	(5,939)						7,841					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	7		4,815.82	(1,965)			(53)		(53)	1,962					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	3,091		4,792.27	(966,784)			(27,235)		(27,235)	961,639					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	174		4,780.50	(27,388)						31,042					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	145		4,839.37	(18,400)						20,960					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	986		4,804.05	(301,461)			(8,304)		(8,304)	300,406					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	47		4,834.66	(6,028)						6,863					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	105		4,756.95	(35,096)			(1,060)		(1,060)	34,781					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	12/15/2021	12/15/2022	61		4,768.72	(9,918)						11,220					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	72		4,813.47	(21,692)			(586)		(586)	21,616					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	249		4,886.47	(64,639)			(1,517)		(1,517)	64,137					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	97		4,862.92	(26,472)			(652)		(652)	26,435					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	1,485		4,804.05	(214,747)						244,076					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	12/15/2021	197		4,780.50	(63,054)			(1,821)		(1,821)	62,711					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	31		4,982.84	(7,569)			(159)		(159)	6,250					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	141		4,970.86	(35,470)			(760)		(760)	29,567					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	38		4,934.93	(4,743)						3,912					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	122		4,898.99	(35,446)			(863)		(863)	31,042					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	62		4,922.95	(17,214)			(401)		(401)	14,873					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	45		4,910.97	(6,150)						5,156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	48		4,779.42		(7,475)		(2)		(2)	7,473					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	26		4,849.36		(6,948)		(292)		(292)	6,656					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	14		4,779.42		(4,209)		(196)		(196)	4,014					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	9		4,814.39		(1,210)					1,210					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	82		4,802.74		(23,545)		(1,059)		(1,059)	22,486					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	12		4,802.74		(1,689)					1,689					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	72		4,826.05		(20,006)		(870)		(870)	19,136					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	20		4,791.08		(2,908)		(1)		(1)	2,908					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	12		4,849.36		(1,459)					1,459					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	38		4,791.08		(11,086)		(507)		(507)	10,579					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	172		4,767.76		(53,084)		(2,513)		(2,513)	50,571					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	224		4,645.77		(38,233)		(25)		(25)	38,208					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	88		4,725.87		(24,261)		(1,547)		(1,547)	22,713					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	3,241		4,657.21		(1,020,648)		(71,402)		(71,402)	949,246					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	1,413		4,668.65		(435,947)		(30,015)		(30,015)	405,932					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	95		4,634.32		(16,835)		(12)		(12)	16,822					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	174		4,702.98		(24,517)		(12)		(12)	24,505					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	2,316		4,668.65		(367,820)		(208)		(208)	367,612					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	67	4,652.63		(11,133)		(7)		(7)	11,126					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	415	4,645.77		(133,570)		(9,481)		(9,481)	124,089					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	74	4,652.63		(23,596)		(1,660)		(1,660)	21,936					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	229	4,622.88		(76,965)		(5,632)		(5,632)	71,333					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/18/2022	01/17/2023	337	4,748.75		(88,608)		(5,518)		(5,518)	83,089					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	72	4,456.31		(22,495)		(3,391)		(3,391)	19,105					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	105	4,499.57		(30,303)		(4,252)		(4,252)	26,051					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	6	4,434.67		(2,022)		(316)		(316)	1,706					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	35	4,456.31		(5,814)		(89)		(89)	5,725					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	143	4,445.49		(45,361)		(6,969)		(6,969)	38,392					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	81	4,477.94		(24,255)		(3,530)		(3,530)	20,725					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	8	4,522.72		(1,272)		(8)		(8)	1,263					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	128	4,544.72		(38,566)		(5,137)		(5,137)	33,429					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	157	4,500.71		(51,277)		(7,312)		(7,312)	43,965					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	80	4,511.71		(13,700)		(97)		(97)	13,602					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	135	4,522.72		(42,424)		(5,841)		(5,841)	36,582					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	124	4,511.71		(39,694)		(5,562)		(5,562)	34,132					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	22	4,533.72		(6,920)		(936)		(936)	5,984					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	17	4,533.72		(2,780)		(17)		(17)	2,763					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	23	4,478.70		(7,700)		(1,136)		(1,136)	6,564					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	11	4,577.74		(1,493)		(7)		(7)	1,486					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	45	4,526.96		(8,600)		(55)		(55)	8,545					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	39	4,549.31		(7,035)		(39)		(39)	6,996					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	2,691	4,549.31		(899,844)		(107,544)		(107,544)	792,300					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	1,635	4,560.49		(284,359)		(1,455)		(1,455)	282,904					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	76	4,605.20		(22,950)		(2,595)		(2,595)	20,355					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	65	4,556.02		(21,460)		(2,546)		(2,546)	18,914					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	21	4,562.73		(7,018)		(827)		(827)	6,190					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/15/2022	02/15/2023	497	4,616.38		(147,096)		(16,484)		(16,484)	130,612					-	0001

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2022	02/15/2023	1,176		4,560.49		(386,084)		(45,599)		(45,599)	340,485					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2022	02/15/2023	68		4,538.14		(12,688)		(75)		(75)	12,613					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2022	02/15/2023	187		4,538.14		(63,711)		(7,721)		(7,721)	55,990					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2022	02/15/2023	171		4,515.78		(60,588)		(7,626)		(7,626)	52,962					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2022	02/15/2023	75		4,605.20		(11,367)		(43)		(43)	11,324					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	18		4,461.38		(5,933)		(391)		(391)	5,542					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	38		4,527.15		(11,156)		(347)		(347)	10,809					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	9		4,505.23		(1,404)		(25)		(25)	1,379					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	20		4,560.04		(5,580)		(865)		(865)	4,715					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	145		4,505.23		(44,196)		(7,289)		(7,289)	36,907					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	64		4,494.27		(19,994)		(3,352)		(3,352)	16,642					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	6		4,516.19		(902)		(15)		(15)	887					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	38		4,298.30		(7,394)		(485)		(485)	6,909					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	365		4,287.87		(125,355)		(38,052)		(38,052)	87,303					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	201		4,319.17		(65,370)		(19,134)		(19,134)	46,235					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	71		4,256.57		(25,518)		(8,029)		(8,029)	17,489					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	7		4,256.57		(1,560)		(123)		(123)	1,437					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	29		4,277.44		(10,199)		(3,133)		(3,133)	7,066					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	65		4,277.44		(13,360)		(965)		(965)	12,395					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	179		4,267.00		(63,485)		(19,726)		(19,726)	43,758					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	25		4,340.03		(4,389)		(239)		(239)	4,150					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	126		4,326.39		(27,339)		(1,398)		(1,398)	25,940					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	3,209		4,337.04		(1,183,320)		(292,571)		(292,571)	890,749					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	56		4,390.32		(18,984)		(4,412)		(4,412)	14,572					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	2,142		4,347.70		(440,066)		(20,456)		(20,456)	419,610					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	145		4,400.98		(25,730)		(951)		(951)	24,779					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	1,401		4,347.70		(507,450)		(123,897)		(123,897)	383,553					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	47		4,315.73		(10,500)		(564)		(564)	9,936					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELI146	03/15/2022	03/15/2023	303		4,411.64		(98,709)		(22,342)		(22,342)	76,367					-	0001

STATEMENT AS OF JUNE 30, 2022 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	03/15/2022	90		4,326.39		(30,839)		(8,485)		(8,485)	22,354					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2022	113		4,305.07		(43,632)		(11,228)		(11,228)	32,404					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2022	130		4,360.49		(46,232)		(11,110)		(11,110)	35,122					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELI146	03/15/2022	49		4,349.83		(17,533)		(4,270)		(4,270)	13,263					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	44		4,702.07		(13,071)		(1,607)		(1,607)	11,464					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	13		4,656.64		(4,162)		(529)		(529)	3,634					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	28		4,667.99		(8,655)		(1,089)		(1,089)	7,566					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	18		4,724.78		(2,390)		(15)		(15)	2,376					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	20		4,679.35		(3,065)		(23)		(23)	3,042					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	10		4,645.28		(1,671)		(15)		(15)	1,656					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	18		4,736.14		(4,979)		(601)		(601)	4,378					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	13		4,679.35		(3,858)		(483)		(483)	3,375					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	24		4,713.42		(6,982)		(854)		(854)	6,127					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	222		4,491.42		(75,855)		(13,009)		(13,009)	62,846					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	48		4,502.40		(8,073)		(144)		(144)	7,929					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	3		4,557.31		(970)		(160)		(160)	810					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	55		4,524.37		(8,543)		(137)		(137)	8,405					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	11		4,491.42		(1,886)		(35)		(35)	1,851					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	76		4,546.33		(23,506)		(3,895)		(3,895)	19,611					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	225		4,524.37		(72,545)		(12,194)		(12,194)	60,350					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	18		4,568.29		(2,432)		(31)		(31)	2,401					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	185		4,513.39		(61,050)		(10,318)		(10,318)	50,732					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	146		4,490.50		(50,432)		(10,224)		(10,224)	40,208					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	3,531		4,468.54		(1,266,759)		(262,919)		(262,919)	1,003,840					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	481		4,556.38		(148,192)		(28,298)		(28,298)	119,895					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	79		4,510.27		(12,869)		(408)		(408)	12,461					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	147		4,435.61		(55,535)		(11,949)		(11,949)	43,585					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	52		4,446.59		(10,373)		(398)		(398)	9,975					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/18/2022	114		4,457.57		(41,550)		(8,733)		(8,733)	32,817					-	0001

STATEMENT AS OF JUNE 30, 2022 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	04/18/2022	04/17/2023	68	4,523.44		(22,350)		(4,377)		(4,377)	17,973					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	167	4,516.85		(55,272)		(10,922)		(10,922)	44,350					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2	4,499.29		(386)		(13)		(13)	373					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	2,090	4,479.52		(376,380)		(13,002)		(13,002)	363,378					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	155	4,490.50		(26,996)		(901)		(901)	26,095					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	56	4,457.57		(10,707)		(397)		(397)	10,310					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	1,230	4,479.52		(433,080)		(88,887)		(88,887)	344,193					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	49	4,486.11		(17,208)		(3,509)		(3,509)	13,700					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/18/2022	04/17/2023	275	4,556.38		(38,713)		(1,065)		(1,065)	37,647					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	18	4,309.48		(5,935)		(2,088)		(2,088)	3,847					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	73	4,330.40		(23,607)		(8,160)		(8,160)	15,447					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	34	4,309.48		(6,078)		(816)		(816)	5,261					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	36	4,351.32		(11,280)		(3,830)		(3,830)	7,449					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	7	4,278.10		(1,299)		(189)		(189)	1,110					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	21	4,351.32		(3,300)		(400)		(400)	2,900					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	358	4,299.02		(122,074)		(43,343)		(43,343)	78,730					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	7	4,124.49		(2,354)		(1,313)		(1,313)	1,041					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	15	4,174.79		(2,543)		(743)		(743)	1,800					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	48	4,144.61		(9,087)		(2,803)		(2,803)	6,284					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	26	4,164.73		(8,579)		(4,635)		(4,635)	3,944					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	109	4,114.43		(38,852)		(21,860)		(21,860)	16,991					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	115	4,134.55		(39,554)		(21,889)		(21,889)	17,665					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	64	4,124.49		(12,619)		(4,021)		(4,021)	8,597					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	10	4,245.20		(2,999)		(1,524)		(1,524)	1,474					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	7	4,094.31		(1,484)		(497)		(497)	987					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	9	4,225.08		(1,309)		(351)		(351)	958					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	1,972	4,088.17		(394,460)		(142,163)		(142,163)	252,296					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	30	4,160.31		(4,920)		(1,592)		(1,592)	3,328					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	28	4,090.17		(10,078)		(6,074)		(6,074)	4,004					-	0001

STATEMENT AS OF JUNE 30, 2022 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	05/16/2022	05/15/2023	133	4,162.32		(42,105)		(24,060)		(24,060)	18,045					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	300	4,198.39		(89,022)		(49,582)		(49,582)	39,440					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	114	4,208.41		(16,198)		(4,855)		(4,855)	11,343					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	91	4,058.11		(19,637)		(7,400)		(7,400)	12,237					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	210	4,068.13		(76,944)		(46,994)		(46,994)	29,950					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	1,104	4,088.17		(392,055)		(236,850)		(236,850)	155,205					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	34	4,148.29		(5,738)		(1,887)		(1,887)	3,850					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	3,333	4,078.15		(1,205,072)		(731,233)		(731,233)	473,839					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	192	4,138.27		(63,140)		(36,685)		(36,685)	26,455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	195	4,048.09		(73,476)		(45,535)		(45,535)	27,941					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	92	4,068.13		(19,425)		(7,213)		(7,213)	12,212					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/16/2022	05/15/2023	98	4,128.25		(32,860)		(19,223)		(19,223)	13,637					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	82	4,272.59		(27,805)		(15,363)		(15,363)	12,442					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	11	4,324.57		(1,692)		(536)		(536)	1,156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	44	4,282.99		(7,826)		(2,622)		(2,622)	5,203					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	14	4,231.01		(2,916)		(1,044)		(1,044)	1,872					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	2	4,251.80		(368)		(128)		(128)	240					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	12	4,303.78		(3,947)		(2,130)		(2,130)	1,817					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	14	4,262.20		(4,962)		(2,761)		(2,761)	2,201					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	25	3,828.87		(9,086)		(8,858)		(8,858)	228					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	59	3,847.54		(11,588)		(11,566)		(11,566)	22					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	7	3,894.24		(2,304)		(2,239)		(2,239)	65					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	93	3,828.87		(19,055)		(19,078)		(19,078)	(23)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	168	3,819.53		(62,235)		(60,723)		(60,723)	1,512					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	58	3,847.54		(20,637)		(20,055)		(20,055)	582					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	147	3,838.21		(53,020)		(51,594)		(51,594)	1,426					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	23	3,800.85		(5,081)		(5,102)		(5,102)	(22)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	25	3,866.22		(8,510)		(8,260)		(8,260)	250					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	06/15/2023	6	3,867.68		(2,066)		(1,944)		(1,944)	122					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	1,747		3,865.79		(350,198)		(326,443)		(326,443)	23,755					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	96		3,903.69		(32,287)		(30,526)		(30,526)	1,760					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	5		3,951.06		(1,642)		(1,568)		(1,568)	74					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	197		3,979.49		(29,172)		(26,693)		(26,693)	2,479					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	734		3,970.01		(221,288)		(211,750)		(211,750)	9,538					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	30		3,971.91		(4,589)		(4,198)		(4,198)	390					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	113		3,827.89		(42,914)		(40,486)		(40,486)	2,428					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	38		3,846.84		(8,048)		(7,512)		(7,512)	535					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	881		3,865.79		(314,628)		(296,204)		(296,204)	18,424					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	84		3,837.36		(18,176)		(16,986)		(16,986)	1,190					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	194		3,846.84		(71,295)		(67,131)		(67,131)	4,164					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	3,045		3,856.31		(1,103,224)		(1,038,480)		(1,038,480)	64,744					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	111		3,941.59		(35,028)		(33,373)		(33,373)	1,655					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/15/2022	63		3,951.06		(10,152)		(9,321)		(9,321)	831					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	2		3,968.36		(466)		(349)		(349)	117					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	64		4,017.11		(21,296)		(17,519)		(17,519)	3,778					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	73		3,987.86		(13,927)		(10,384)		(10,384)	3,543					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	5		4,056.11		(770)		(571)		(571)	200					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	22		4,017.11		(3,956)		(2,935)		(2,935)	1,021					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	6		3,978.11		(1,262)		(943)		(943)	319					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	32		4,007.36		(10,901)		(8,983)		(8,983)	1,918					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	2		4,114.62		(579)		(461)		(461)	118					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	18		4,036.61		(5,695)		(4,665)		(4,665)	1,030					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(11,721,668)	(15,673,926)	0	(5,478,167)	XXX	(5,478,167)	27,766,485	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(11,721,668)	(15,673,926)	0	(5,478,167)	XXX	(5,478,167)	27,766,485	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(11,721,668)	(15,673,926)	0	(5,478,167)	XXX	(5,478,167)	27,766,485	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

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0989999999. Total Written Options										(11,721,668)	(15,673,926)	0	(5,478,167)	XXX	(5,478,167)	27,766,485	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										10,083,372	6,294,886	0	8,139,854	XXX	8,139,854	(9,317,638)	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										112,296	0	0	354,351	XXX	354,351	109,617	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										10,195,668	6,294,886	0	8,494,205	XXX	8,494,205	(9,208,021)	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]

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	5,150,000	5,150,000	XXX		V
Wells Fargo	Cash	000000-00-0	Cash	1,060,000	1,060,000	XXX		V
0299999999 - Total				6,210,000	6,210,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

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
0109999999.	Total - U.S. Government Bonds			0	0	XXX
0309999999.	Total - All Other Government Bonds			0	0	XXX
0509999999.	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999.	Total - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999.	Total - U.S. Special Revenues Bonds			0	0	XXX
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999.	Total - Hybrid Securities			0	0	XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999.	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999.	Total - Issuer Obligations			0	0	XXX
2429999999.	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999.	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999.	Total - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999.	Total - SVO Identified Funds			0	0	XXX
2469999999.	Total - Affiliated Bank Loans			0	0	XXX
2479999999.	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999.	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999.	Total Bonds			0	0	XXX
4109999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999.	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	Short term investment from reverse repo program		1 E	460,007	460,007	07/01/2022
000000-00-0	Short term investment from reverse repo program		2 A	993,614	993,614	07/01/2022
000000-00-0	Short term investment from reverse repo program		2 C	3,674,991	3,674,991	07/01/2022
9509999999.	Total - Short-Term Invested Assets (Schedule DA type)			5,128,612	5,128,612	XXX
9999999999.	Totals			5,128,612	5,128,612	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(20,626,246) Book/Adjusted Carrying Value \$(20,626,246)
2. Average balance for the year Fair Value \$17,304,972 Book/Adjusted Carrying Value \$17,304,972
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$460,007 NAIC 2 \$4,668,605 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
690353-5A-1	DFC AGENCY DEBENTURES		1.A	800,000	800,000	05/15/2024
690353-C9-6	DFC		1.A	3,450,943	3,450,943	01/15/2030
90376P-AB-7	INT DEV FIN CORP		1.A	2,538,000	2,538,000	04/20/2035
90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES		1.A	2,200,000	2,200,000	07/05/2038
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			8,988,943	8,988,943	XXX
0109999999	Total - U.S. Government Bonds			8,988,943	8,988,943	XXX
085209-AB-0	GOVT OF BERMUDA SOVEREIGN		1.F FE	3,397,097	3,417,672	01/03/2023
0219999999	Subtotal - Bonds - All Other Governments - Issuer Obligations			3,397,097	3,417,672	XXX
0309999999	Total - All Other Government Bonds			3,397,097	3,417,672	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
62630W-FM-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	02/01/2031
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations			1,000,000	1,000,000	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
0849999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			4,800,000	4,800,000	XXX
0909999999	Total - U.S. Special Revenues Bonds			5,800,000	5,800,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	5,975,559	6,000,000	12/15/2022
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,400,000	3,400,000	04/01/2035
126650-CQ-1	CVS CORP		2.B FE	295,823	296,610	12/01/2022
136385-AII-1	CANADIAN NATL RESOURCES		2.A FE	4,286,332	4,305,825	01/15/2023
15189W-AN-0	CENTERPOINT		1.G FE	904,145	907,000	03/02/2023
22532X-SA-7	CREDIT AGRICOLE CIB NY		1.A	4,992,527	5,000,000	11/21/2022
256677-AC-9	DOLLAR GENERAL CORP		2.B FE	4,291,632	4,311,650	04/15/2023
340711-AV-2	FLORIDA GAS TRANSMISSION		2.B FE	390,094	390,000	07/15/2022
46655F-AA-5	JMA-RM LLC		1.B FE	480,000	480,000	03/01/2072
606822-AP-9	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	3,600,636	3,602,740	07/25/2022
60920L-AE-4	MONDELEZ INTL HLDINGS NE		2.B FE	1,053,387	1,056,092	09/19/2022
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	852,978	863,246	07/15/2023
648684-AA-6	NEW SEASONS LLC		1.B FE	3,685,000	3,685,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE		1.B FE	3,000,000	3,000,000	05/01/2062
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	2,400,655	2,415,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	1,891,263	1,900,000	03/11/2023
714264-AH-1	PERNOD RICARD SA UNSPON ADR		2.A FE	1,432,666	1,434,126	07/15/2022
785592-AD-8	SABINE PASS LIQUEFACTION		2.C FE	1,513,783	1,520,687	04/15/2023
86562M-AQ-3	SUMITOMO MITSUI FINL GRP		1.G FE	2,000,112	2,000,853	07/12/2022
98978V-AB-9	ZOETIS INC		2.A FE	3,198,022	3,216,527	02/01/2023
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			49,644,614	49,785,356	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			49,644,614	49,785,356	XXX
1309999999	Total - Hybrid Securities			0	0	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999	Total - Issuer Obligations			63,030,654	63,191,971	XXX
2429999999	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999	Total - Other Loan-Backed and Structured Securities			4,800,000	4,800,000	XXX
2459999999	Total - SVO Identified Funds			0	0	XXX
2469999999	Total - Affiliated Bank Loans			0	0	XXX
2479999999	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999	Total Bonds			67,830,654	67,991,971	XXX
4109999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	BNY-BANK OF NEW YORK MELLON					
9609999999	Total - Cash (Schedule E Part 1 type)			0	0	XXX
262006-20-8	ARIZONA PUB SERV CP		1.A	2,999,793	2,999,851	07/01/2022
	ARIZONA PUB SERV CP		1.A	4,999,690	4,998,221	07/06/2022
	DAIRY FARMERS OF AMERICA CP		1.A	5,999,683	5,999,683	07/01/2022
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	71,896	71,896	
	FISERV INC CP		1.A	3,999,518	3,998,767	07/07/2022
	KOCH INDUSTRIES INC CP		1.A	1,999,282	1,998,069	07/14/2022
	NORTON HEALTHCARE INC CP		1.A	4,699,868	4,691,501	07/06/2022
	PECO ENERGY CO CP		1.A	5,998,500	5,998,500	07/05/2022
	PROTECTIVE LIFE CORP CP		1.A	5,499,725	5,499,725	07/01/2022
	TAMPA ELECTRIC CO CP		1.A	3,999,613	3,998,267	07/01/2022
	WECGRP CP		1.A	2,999,870	2,999,075	07/06/2022
	WISCONSIN ELECTRIC POWER CP		1.A	1,999,220	1,998,616	07/12/2022
	WISCONSIN ELECTRIC POWER CP		1.A	4,697,904	4,696,747	07/13/2022
9709999999	Total - Cash Equivalents (Schedule E Part 2 type)			49,964,561	49,948,918	XXX
9999999999	Totals			117,795,215	117,940,889	XXX

General Interrogatories:

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

Fair Value \$47,827,835
Fair Value \$77,881,796

Book/Adjusted Carrying Value \$47,970,334
Book/Adjusted Carrying Value \$77,955,525

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					4,027,407	9,887,629	(1,630,806)	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					1,255,928	1,243,332	1,243,390	XXX
JP MORGAN/CHASE NEW YORK, NY					(15,518,767)	(23,630,123)	(17,832,678)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					428,441	428,493	428,560	XXX
US BANK CINCINNATI, OH					3,476,756	3,688,237	3,519,680	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			440,839	442,049	490,340	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(5,889,396)	(7,940,383)	(13,781,514)	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	(5,889,396)	(7,940,383)	(13,781,514)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(5,889,396)	(7,940,383)	(13,781,514)	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE The Lafayette Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999.	Total - U.S. Government Bonds					0	0	0
0309999999.	Total - All Other Government Bonds					0	0	0
0509999999.	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999.	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999.	Total - U.S. Special Revenues Bonds					0	0	0
.....	ARIZONA PUB SERV CP		.06/30/2022	1.790	.07/01/2022	2,999,851	149	0
.....	ARIZONA PUB SERV CP		.06/29/2022	1.830	.07/06/2022	4,998,221	508	0
.....	DAIRY FARMERS OF AMERICA CP		.06/30/2022	1.900	.07/01/2022	5,999,683	317	0
.....	DUKE ENERGY CORP CP		.06/30/2022	1.770	.07/01/2022	999,951	49	0
.....	FISERV INC CP		.06/30/2022	1.850	.07/07/2022	3,998,767	0	0
.....	KOCH INDUSTRIES INC CP		.06/22/2022	1.580	.07/14/2022	1,998,069	790	0
.....	NORTON HEALTHCARE INC CP		.05/05/2022	1.050	.07/06/2022	4,691,501	7,814	0
.....	PECO ENERGY CO CP		.06/29/2022	1.800	.07/05/2022	5,998,500	300	0
.....	PROTECTIVE LIFE CORP CP		.06/29/2022	1.800	.07/01/2022	5,499,725	275	0
.....	TAMPA ELECTRIC CO CP		.06/23/2022	1.950	.07/01/2022	3,998,267	1,733	0
.....	WECGRP CP		.06/30/2022	1.850	.07/06/2022	2,999,075	154	0
.....	WISCONSIN ELECTRIC POWER CP		.06/28/2022	1.780	.07/12/2022	1,998,616	297	0
.....	WISCONSIN ELECTRIC POWER CP		.06/29/2022	1.780	.07/13/2022	4,696,747	465	0
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					50,876,973	12,851	0
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					50,876,973	12,851	0
1309999999.	Total - Hybrid Securities					0	0	0
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999.	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999.	Total - Issuer Obligations					50,876,973	12,851	0
2429999999.	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999.	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999.	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999.	Total - SVO Identified Funds					0	0	0
2469999999.	Total - Affiliated Bank Loans					0	0	0
2479999999.	Total - Unaffiliated Bank Loans					0	0	0
2509999999.	Total Bonds					50,876,973	12,851	0
949754-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	.04/01/2022	0.000		125,000	0	639
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					125,000	0	639
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		.06/30/2022	0.000		13,973,994	0	3,700
8309999999.	Subtotal - All Other Money Market Mutual Funds					13,973,994	0	3,700
.....								
.....								
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.....								
.....								
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.....								
8609999999.	Total Cash Equivalents					64,975,967	12,851	4,339