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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

Internet Website Address www.Lafayettelife.com

Statutory Statement Contact Wade Matthew Fugate (Name) , 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	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	Scott Joseph Wittman, VP
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 of Ohio
County of Hamilton SS:

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

John Henry Bultema III	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this
27th day of April, 2023

Nicole Neidlinger

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............

NICOLE E. NEIDLINGER
Notary Public, State of Ohio
My Commission Expires 09-10-2023

NOTARIAL SEAL STATE OF OHIO

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	4,309,838,704		4,309,838,704	4,236,254,508
2.	Stocks:				
	2.1 Preferred stocks	13,395,637		13,395,637	12,670,567
	2.2 Common stocks	177,479,739	758,148	176,721,591	173,015,754
3.	Mortgage loans on real estate:				
	3.1 First liens	778,368,741		778,368,741	806,145,505
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ (6,770,730)), cash equivalents ($ 38,456,735) and short-term investments ($ 3,000,000)	34,686,005		34,686,005	75,657,926
6.	Contract loans (including $ .... premium notes)	813,774,404		813,774,404	779,238,730
7.	Derivatives	38,827,181		38,827,181	23,025,622
8.	Other invested assets	375,561,300	0	375,561,300	387,830,647
9.	Receivables for securities	2,598,834		2,598,834	1,778,848
10.	Securities lending reinvested collateral assets	20,450,974		20,450,974	12,268,008
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,564,981,519	758,148	6,564,223,371	6,507,886,115
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	64,872,019		64,872,019	60,088,051
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	8,812,752		8,812,752	11,868,698
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	48,042,262		48,042,262	49,304,701
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,756,057		3,756,057	3,734,775
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	36,523		36,523	67,321
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	8,748,174		8,748,174	15,726,070
18.2	Net deferred tax asset	84,881,464	44,104,323	40,777,141	32,067,908
19.	Guaranty funds receivable or on deposit	1,710,760		1,710,760	1,710,760
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($ ....) and other amounts receivable	8,573,058	8,573,058	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)	6,794,414,588	53,435,529	6,740,979,059	6,682,454,399
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	6,794,414,588	53,435,529	6,740,979,059	6,682,454,399
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,343,440,571 less $ included in Line 6.3 (including $ Modco Reserve)	5,343,440,571	5,287,925,773
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	213,913	223,685
3.	Liability for deposit-type contracts (including $ Modco Reserve)	547,180,484	580,671,070
4.	Contract claims:		
	4.1 Life	15,321,001	14,583,499
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 1,032,812 and coupons $ due and unpaid	1,032,812	1,513,625
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)	95,541,481	92,573,704
	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	1,236,584	1,316,892
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,491,552 ceded	3,491,552	3,173,335
	9.4 Interest Maintenance Reserve	10,218,934	12,030,142
10.	Commissions to agents due or accrued-life and annuity contracts $ 905,243 , accident and health $ and deposit-type contract funds $	905,243	1,160,525
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	164,861	193,547
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,502,819	3,696,946
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	24,691	41,753
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	7,390,150	7,489,542
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	979,340	929,093
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	93,133,143	89,193,713
	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	3,168,977	6,006,537
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	25,533,155	14,321,173
	24.09 Payable for securities	16,611,469	1,356,570
	24.10 Payable for securities lending	96,830,491	88,320,662
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	32,767,759	31,949,454
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,297,689,430	6,238,671,240
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	6,297,689,430	6,238,671,240
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	325,072,668	325,072,668
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	115,716,961	116,210,491
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)	440,789,629	441,283,159
38.	Totals of Lines 29, 30 and 37	443,289,629	443,783,159
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,740,979,059	6,682,454,399
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	22,120,641	25,404,282
2502.	Payable for collateral on Derivatives	8,300,000	4,860,000
2503.	Outstanding disbursement - death	1,613,788	873,201
2598.	Summary of remaining write-ins for Line 25 from overflow page	733,330	811,971
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	32,767,759	31,949,454
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	174,452,865	162,927,374	689,571,720
2.	Considerations for supplementary contracts with life contingencies	2,362,296		6,266,988
3.	Net investment income	67,439,152	52,021,516	230,784,587
4.	Amortization of Interest Maintenance Reserve (IMR)	43,327	835,872	2,989,703
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	15,058	15,155	37,591
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	723,833	742,969	1,395,778
9.	Totals (Lines 1 to 8.3)	245,036,531	216,542,886	931,046,367
10.	Death benefits	11,863,292	10,272,505	45,134,423
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,800	30,367	95,455
12.	Annuity benefits	8,709,737	12,015,632	35,498,411
13.	Disability benefits and benefits under accident and health contracts	291,131	313,065	1,414,526
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	98,584,408	78,884,168	308,729,902
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	5,491,102	714,607	12,832,850
18.	Payments on supplementary contracts with life contingencies	659,178	719,508	4,223,269
19.	Increase in aggregate reserves for life and accident and health contracts	55,505,025	66,251,901	305,523,301
20.	Totals (Lines 10 to 19)	181,108,673	169,201,753	713,452,137
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,177,257	20,484,439	85,311,878
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses and fraternal expenses	11,478,241	10,326,645	45,244,373
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,205,184	3,211,803	12,278,213
25.	Increase in loading on deferred and uncollected premiums	604,808	(209,304)	3,541,937
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	1,203,303	530,105	4,151,066
28.	Totals (Lines 20 to 27)	219,777,466	203,545,441	863,979,604
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,259,065	12,997,445	67,066,763
30.	Dividends to policyholders and refunds to members	23,097,535	20,383,105	92,043,235
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,161,530	(7,385,660)	(24,976,472)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,981,215	(5,827,653)	(29,586,192)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(4,819,685)	(1,558,007)	4,609,720
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 470,647 (excluding taxes of $ (469,943) transferred to the IMR)	4,061,119	1,228,051	(879,841)
35.	Net income (Line 33 plus Line 34)	(758,566)	(329,956)	3,729,879
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	443,783,159	404,273,419	404,273,419
37.	Net income (Line 35)	(758,566)	(329,956)	3,729,879
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (932,116)	(3,494,947)	(12,594,591)	(26,922,911)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	13,328,695	1,697,944	688,658
41.	Change in nonadmitted assets	(5,629,282)	(6,074,208)	(14,718,404)
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	(3,939,430)	8,271,652	11,732,518
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	65,000,000
	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	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(493,530)	(9,029,159)	39,509,740
55.	Capital and surplus, as of statement date (Lines 36 + 54)	443,289,629	395,244,260	443,783,159
	DETAILS OF WRITE-INS			
08.301.	Pension administration fees	720,354	739,785	1,384,310
08.302.	Miscellaneous income	3,479	3,184	11,468
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)	723,833	742,969	1,395,778
2701.	Securities lending interest expense	920,240	75,310	2,038,871
2702.	Benefits for employees and agents not included elsewhere	283,063	454,795	1,817,753
2703.	Miscellanous Expense			294,442
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)	1,203,303	530,105	4,151,066
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	180,448,430	163,883,264	686,279,780
2.	Net investment income	66,044,940	57,280,968	259,733,262
3.	Miscellaneous income	769,689	728,124	1,411,256
4.	Total (Lines 1 to 3)	247,263,059	221,892,356	947,424,298
5.	Benefit and loss related payments	124,569,210	108,404,400	412,374,631
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	39,542,085	36,316,915	148,258,965
8.	Dividends paid to policyholders	20,610,571	18,105,408	79,568,292
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	0	(4,517,132)	(19,633,139)
10.	Total (Lines 5 through 9)	184,721,866	158,309,591	620,568,749
11.	Net cash from operations (Line 4 minus Line 10)	62,541,193	63,582,765	326,855,549
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	195,592,889	101,770,801	619,200,500
	12.2 Stocks	9,517,596	3,999,810	15,322,806
	12.3 Mortgage loans	37,944,492	15,159,873	75,382,846
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,638,448	7,439,150	32,206,945
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	5,075	9,050
	12.7 Miscellaneous proceeds	15,254,899	8,007,068	13,486,849
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	264,948,324	136,381,777	755,608,996
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	273,023,246	293,428,867	858,837,196
	13.2 Stocks	10,566,907	10,980,359	20,473,246
	13.3 Mortgage loans	10,167,730	99,132,792	236,833,760
	13.4 Real estate	0	0	0
	13.5 Other invested assets	4,780,174	10,823,075	65,502,314
	13.6 Miscellaneous applications	18,669,494	8,129,570	42,672,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	317,207,551	422,494,663	1,224,319,200
14.	Net increase (or decrease) in contract loans and premium notes	34,535,674	7,968,569	91,875,780
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(86,794,901)	(294,081,455)	(560,585,984)
	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	65,000,000
	16.3 Borrowed funds	0	24,000,000	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(33,490,586)	90,466,921	97,259,106
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	16,772,373	1,138,209	22,794,100
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(16,718,213)	115,605,130	185,053,206
	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)	(40,971,921)	(114,893,560)	(48,677,229)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	75,657,926	124,335,155	124,335,155
	19.2 End of period (Line 18 plus Line 19.1)	34,686,005	9,441,595	75,657,926

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

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	158,737,104	141,536,792	612,466,510
3.	Ordinary individual annuities	18,433,390	21,123,127	84,097,786
4.	Credit life (group and individual)			0
5.	Group life insurance	5,566	7,186	22,835
6.	Group annuities	9,105,905	10,693,307	33,356,055
7.	A & H - group	49,807	50,761	165,581
8.	A & H - credit (group and individual)			0
9.	A & H - other	41,886	84,875	129,320
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	186,373,658	173,496,048	730,238,087
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	186,373,658	173,496,048	730,238,087
14.	Deposit-type contracts	990,081,502	954,189,523	4,200,621,313
15.	Total (Lines 13 and 14)	1,176,455,160	1,127,685,571	4,930,859,400
	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 statutory net income when compared to what would be reported under NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	(758,566)	3,729,879
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	4,653,216	(15,664,252)
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	(5,411,782)	19,394,131
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	443,289,629	443,783,159
(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	443,289,629	443,783,159

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 2023.

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.

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 March 31, 2023, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended March 31, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2023:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	26,148,764
2. 12 Months or Longer	58,044,509
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	437,589,131
2. 12 Months or Longer	530,043,963

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

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $96.3 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.

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	38,827,181	—	38,827,181

* 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	(25,533,155)	—	(25,533,155)

* 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	19,561,594	19,561,594	—
(d) Excess Stock	1,278,268	1,278,268	—
(e) Aggregate Total (a+b+c+d)	25,916,299	25,916,299	—
(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	5,076,437	5,076,437	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	20,930,300	20,930,300	—
(d) Excess Stock	1,085,163	1,085,163	—
(e) Aggregate Total (a+b+c+d)	27,091,900	27,091,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	520,000,000	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)

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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	682,826,571	745,465,698	437,945,833
2. Current Year General Account Total Collateral Pledged	682,826,571	745,465,698	437,945,833
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	641,985,496	710,022,825	469,478,627

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	670,275,443	747,315,449	459,518,189
2. Current Year General Account Maximum Collateral Pledged	670,275,443	747,315,449	459,518,189
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	646,944,303	727,269,975	480,513,702

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	437,945,833	437,945,833	—	437,452,548
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	437,945,833	437,945,833	—	437,452,548
2. Prior Year-end				
(a) Debt	—		—	XXX
(b) Funding Agreements	469,478,627	469,478,627	—	468,946,281
(c) Other	—		—	XXX
(d) Aggregate Total (a+b+c)	469,478,627	469,478,627	—	468,946,281

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	459,535,954	459,535,954	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	459,535,954	459,535,954	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2023

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	—	16,709	—	—	16,709
Bonds: Foreign government	—	175,953	—	—	175,953
Bonds: Exchange traded funds	1,766,905	—	—	—	1,766,905
Common stock: Unaffiliated	140,752,705	—	515,844	9,536,043	150,804,592
Preferred stock	—	13,395,637	—	—	13,395,637
Other invested assets: Residual tranche, fixed income	—	7,320,606	—	—	7,320,606
Derivative assets: Options, purchased	—	—	38,827,181	—	38,827,181
Total assets at fair value	142,519,610	20,908,905	39,343,025	9,536,043	212,307,583

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	—	—	(25,533,149)	—	(25,533,149)
Total liabilities at fair value	—	—	(25,533,149)	—	(25,533,149)

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

Quarter Ended at 03/31/2023

Description	Beginning Balance at 01/01/2023	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 03/31/2023
a. Assets										
Common stock: Unaffiliated	515,844	—	—	—	—	—	—	—	—	515,844
Derivative assets: Options, purchased	22,763,336	—	—	6,101,397	—	10,039,331	—	—	(76,883)	38,827,181
Total Assets	23,279,180	—	—	6,101,397	—	10,039,331	—	—	(76,883)	39,343,025

Description	Beginning Balance at 01/01/2023	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 03/31/2023
a. Liabilities										
Derivative liabilities: Options, written	(14,321,175)	—	—	(4,077,474)	—	—	(7,134,500)	—	—	(25,533,149)
Total liabilities	(14,321,175)	—	—	(4,077,474)	—	—	(7,134,500)	—	—	(25,533,149)

(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 and foreign government 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.

The fair value of the fixed income residual tranche included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,941,472,237	4,309,838,704	37,246,474	3,839,806,453	64,419,310	—	—
Common stock: Unaffiliated**	176,721,592	176,721,592	166,669,705	—	515,844	9,536,043	—
Preferred stock	13,395,637	13,395,637	—	13,395,637	—	—	—
Mortgage loans	714,340,711	778,368,741	—	—	714,340,711	—	—
Cash, cash equivalents, & short-term investments	34,694,325	34,686,005	34,694,325	—	—	—	—
Other invested assets: Surplus notes	49,189,816	50,391,209	—	49,189,816	—	—	—
Other invested assets: Residual tranche, fixed income	7,320,606	7,320,606	—	7,320,606	—	—	—
Securities lending reinvested collateral assets	20,450,975	20,450,975	20,450,975	—	—	—	—
Derivative assets	38,827,181	38,827,181	—	—	38,827,181	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(510,534,194)	(516,885,724)	—	—	(510,534,194)	—	—
Fixed-indexed annuity contracts	(1,108,438,444)	(1,183,760,771)	—	—	(1,108,438,444)	—	—
Derivative liabilities	(25,533,149)	(25,533,149)	—	—	(25,533,149)	—	—
Cash collateral payable	(8,300,000)	(8,300,000)	—	(8,300,000)	—	—	—
Securities lending liability	(96,830,491)	(96,830,491)	—	(96,830,491)	—	—	—

**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, 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.

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

D. Not applicable.

E. Assets that use a net asset value (NAV) as a practical expedient consist 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 $14.89. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

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

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

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

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.

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? .... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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

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

6.4 By what department or departments?
Ohio Department of Insurance ....

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

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

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

7.2 If yes, give full information:
....

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 156,418,835

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 746,564	$ 758,148
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 92,906,245	$ 91,070,316
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 93,652,809	$ 91,828,464
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? ...... Yes [X] No [ ] N/A [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 96,297,054

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 96,383,309

16.3 Total payable for securities lending reported on the liability page. ...... $ 96,830,491

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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	$	778,368,741
1.14 Total Mortgages in Good Standing	$	778,368,741
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)	$	778,368,741
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	
1.62 Residential Mortgages	$	
1.63 Commercial Mortgages	$	
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0

2. Operating Percentages:

2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	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	1,173,963	5,775	0		1,179,738	0
2. Alaska AK	L	161,344	0	0		161,344	0
3. Arizona AZ	L	3,559,601	211,837	293		3,771,731	0
4. Arkansas AR	L	622,371	95,641	0		718,012	0
5. California CA	L	14,004,194	2,614,709	7,042		16,625,945	84,169
6. Colorado CO	L	5,173,836	671,279	0		5,845,115	245,000
7. Connecticut CT	L	2,444,663	689,095	780		3,134,538	0
8. Delaware DE	L	198,394	33,697	0		232,091	0
9. District of Columbia DC	L	381,279	288,005	0		669,284	0
10. Florida FL	L	8,718,247	2,058,779	5,998		10,783,024	0
11. Georgia GA	L	3,426,896	2,352,979	1,044		5,780,919	0
12. Hawaii HI	L	2,137,206	375,264	1,604		2,514,074	0
13. Idaho ID	L	1,338,176	592,938	0		1,931,114	0
14. Illinois IL	L	5,411,796	403,722	2,897		5,818,415	0
15. Indiana IN	L	2,622,160	591,786	8,190		3,222,136	0
16. Iowa IA	L	643,362	206,523	3,120		853,005	0
17. Kansas KS	L	987,314	82,301	0		1,069,615	0
18. Kentucky KY	L	1,643,487	141,740	909		1,786,136	0
19. Louisiana LA	L	1,028,590	696,303	0		1,724,893	0
20. Maine ME	L	643,188	89,952	0		733,140	0
21. Maryland MD	L	3,165,982	3,793,468	0		6,959,450	0
22. Massachusetts MA	L	2,787,309	1,357,746	3,901		4,148,956	0
23. Michigan MI	L	2,363,762	154,775	17,046		2,535,583	0
24. Minnesota MN	L	1,415,389	327,238	12,643		1,755,270	0
25. Mississippi MS	L	422,872	220,004	0		642,876	0
26. Missouri MO	L	7,995,998	374,611	0		8,370,609	0
27. Montana MT	L	420,847	20,692	0		441,539	0
28. Nebraska NE	L	834,670	2,215	456		837,341	0
29. Nevada NV	L	652,900	5,000	0		657,900	0
30. New Hampshire NH	L	646,468	380,305	2,434		1,029,207	0
31. New Jersey NJ	L	4,689,220	375,674	2,188		5,067,082	0
32. New Mexico NM	L	919,645	3,494	0		923,139	0
33. New York NY	N	259,571	295,272	0		554,843	0
34. North Carolina NC	L	4,137,877	1,009,174	354		5,147,405	0
35. North Dakota ND	L	507,432	6,720	0		514,152	0
36. Ohio OH	L	4,896,495	250,310	1,893		5,148,698	989,752,333
37. Oklahoma OK	L	747,426	1,000,000	0		1,747,426	0
38. Oregon OR	L	772,949	37,989	0		810,938	0
39. Pennsylvania PA	L	6,261,113	385,994	9,153		6,656,260	0
40. Rhode Island RI	L	684,706	90,997	883		776,586	0
41. South Carolina SC	L	1,542,417	619,289	0		2,161,706	0
42. South Dakota SD	L	299,024	9,300	0		308,324	0
43. Tennessee TN	L	1,993,231	362,277	(159)		2,355,349	0
44. Texas TX	L	13,962,999	447,143	884		14,411,026	0
45. Utah UT	L	3,011,097	715,426	0		3,726,523	0
46. Vermont VT	L	847,928	273,112	0		1,121,040	0
47. Virginia VA	L	5,017,407	653,195	4,265		5,674,867	0
48. Washington WA	L	2,445,340	1,220,313	0		3,665,653	0
49. West Virginia WV	L	738,666	0	1,245		739,911	0
50. Wisconsin WI	L	1,892,602	612,348	2,293		2,507,243	0
51. Wyoming WY	L	316,994	330,658	0		647,652	0
52. American Samoa AS	N	435	0	0		435	
53. Guam GU	N	2,593	0	0		2,593	
54. Puerto Rico PR	N	23,052	0	0		23,052	
55. U.S. Virgin Islands VI	N	4,463	0	0		4,463	
56. Northern Mariana Islands MP	N	4,305	0	0		4,305	
57. Canada CAN	N	0	0	0		0	
58. Aggregate Other Aliens OT	XXX	149,097	300	337	0	149,734	0
59. Subtotal	XXX	133,154,348	27,537,364	91,693	0	160,783,405	990,081,502
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	25,155,414	1,932	0		25,157,346	
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	432,907	0	0		432,907	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	158,742,669	27,539,296	91,693	0	186,373,658	990,081,502
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	158,742,669	27,539,296	91,693	0	186,373,658	990,081,502
98. Less Reinsurance Ceded	XXX	9,083,320	19,767	91,693		9,194,780	0
99. Totals (All Business) less Reinsurance Ceded	XXX	149,659,349	27,519,529	0	0	177,178,878	990,081,502
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	149,097	300	337		149,734	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	149,097	300	337	0	149,734	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. 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

	NAIC#	TIN#
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

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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
0836	Western-Southern Group	00000	88-3067073				1020 Winter Springs JV, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-3192792				2378 Park Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	94.000	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	88-1614351				Al Neyer Industrial Fund II-Q LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.500	Western & Southern Mutual Holding Co		
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	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	87-4690994				BGA Capital, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	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	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	2.100	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-1472975				Cabot Industrial Value Fund VII, L.P.	MA	NIA	The Western and Southern Life Insurance Co	Ownership	5.400	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	88-3946170				Candler Road Stockbridge Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	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	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	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	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	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	82-3600937				CrossHarbor Strategic Debt Fund, L.P.	MA	NIA	Western-Southern Life Assurance Co	Ownership	8.800	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	
0836	Western-Southern Group	00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	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	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	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	
0836	Western-Southern Group	00000	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Insurance Co	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	

STATEMENT AS OF MARCH 31, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-0486096				ERG-CP MN 6-Pack JV, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	41.000	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	47-5482199				Fabric Technologies, Inc.	NY	NIA	The Western and Southern Life Insurance Co	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	88-0815943				Forest Parkway Atlanta Venture, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Insurance Co	Ownership	37.050	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	4.160	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	20.050	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	18.600	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	25.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.860	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	6.050	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	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Insurance Co	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	40.940	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Insurance Co	Ownership	21.900	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	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	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	7.630	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	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.280	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	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.410	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B-LP	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-LP	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	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	2.160	Western & Southern Mutual Holding Co	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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 and 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-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.130	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B-LP	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	41.900	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	24.820	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	27.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B-LP	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-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII-LP	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-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.680	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B-LP	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-LP	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 and Southern Life Insurance Co	Ownership	4.660	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B-LP	OH	NIA	The Western and 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-LP	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	83-1005851				Fort Washington PE Invest X-LP	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-LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	3.360	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	9.940	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
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	2.160	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	
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	84.030	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	99.400	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	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	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	88-3437673.				Hampton Roads Oz Fund	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4269012				Henley Residences Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	47.270	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	92-1556010				Hunters Creek JV, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	67.000	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	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	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	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	
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	

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

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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	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	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	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Insurance Co	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	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	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	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				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	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				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
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	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	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	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	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	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	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	92-1386297				TA Four Lakes Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	OH	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	00000	88-3631372				The Cincinnati Equity Fund III, LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.580	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	88-3090843				Town Madison Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	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	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	92-1339411				TruAmerica Workforce Housing Fund II-A, LP	FL	NIA	Western-Southern Life Assurance Co	Ownership	6.300	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	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	
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	
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	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	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	
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	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	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	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	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

65242202349000001

2. Medicare Part D Coverage Supplement [Document Identifier 365]

65242202336500001

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

65242202344500001

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

65242202344700001

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

65242202344800001

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	733,330	811,971
2597. Summary of remaining write-ins for Line 25 from overflow page	733,330	811,971

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	806,145,495	644,694,581
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,378,502	220,607,792
	2.2 Additional investment made after acquisition	8,789,228	16,225,968
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	37,944,492	75,382,846
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)	778,368,733	806,145,495
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	778,368,733	806,145,495
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	778,368,733	806,145,495

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	387,830,644	419,553,029
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	6,645,159
	2.2 Additional investment made after acquisition	1,496,533	20,129,450
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	4,185	18,377
5.	Unrealized valuation increase (decrease)	(7,096,004)	(23,481,962)
6.	Total gain (loss) on disposals	0	153,986
7.	Deduct amounts received on disposals	6,638,448	32,206,945
8.	Deduct amortization of premium and depreciation	35,610	144,883
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	2,835,567
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	375,561,300	387,830,644
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	375,561,300	387,830,644

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,422,687,447	4,208,143,420
2.	Cost of bonds and stocks acquired	283,590,153	879,310,442
3.	Accrual of discount	1,581,892	4,046,080
4.	Unrealized valuation increase (decrease)	(787,105)	(17,183,401)
5.	Total gain (loss) on disposals	2,059,978	(2,646,873)
6.	Deduct consideration for bonds and stocks disposed of	203,823,558	635,648,010
7.	Deduct amortization of premium	3,307,747	12,763,811
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		1,695,104
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,286,927)	1,124,704
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,500,714,133	4,422,687,447
12.	Deduct total nonadmitted amounts	758,148	746,564
13.	Statement value at end of current period (Line 11 minus Line 12)	4,499,955,985	4,421,940,883

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)	2,115,272,400	225,032,031	202,453,264	45,879,884	2,183,731,051			2,115,272,400
2. NAIC 2 (a)	1,847,245,216	1,408,118,642	1,385,386,887	(47,505,160)	1,822,471,811			1,847,245,216
3. NAIC 3 (a)	248,113,208	1,820,984	9,411,747	10,310,537	250,832,982			248,113,208
4. NAIC 4 (a)	66,878,571	12,371,209	1,608,254	(15,180,103)	62,461,423			66,878,571
5. NAIC 5 (a)	16,195,083	4,524,709	5,124,478	4,869,261	20,464,575			16,195,083
6. NAIC 6 (a)	266,447	0	70,355	(3,429)	192,663			266,447
7. Total Bonds	4,293,970,925	1,651,867,575	1,604,054,985	(1,629,010)	4,340,154,505	0	0	4,293,970,925
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	3,314,567	0	168,164	(86,898)	3,059,505			3,314,567
10. NAIC 3	9,356,000	0	0	824,000	10,180,000			9,356,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	156,132	156,132			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	12,670,567	0	168,164	893,234	13,395,637	0	0	12,670,567
15. Total Bonds and Preferred Stock	4,306,641,492	1,651,867,575	1,604,223,149	(735,776)	4,353,550,142	0	0	4,306,641,492

(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 $ 3,000,000 ; NAIC 2 $ 27,315,801 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	3,000,000	XXX	3,000,000	37,983	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,250,001	16,036,785
2.	Cost of short-term investments acquired	0	9,247,223
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	3,390
6.	Deduct consideration received on disposals	3,250,001	19,037,397
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)	3,000,000	6,250,001
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,000,000	6,250,001

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)	8,704,551
2.	Cost Paid/(Consideration Received) on additions	2,966,754
3.	Unrealized Valuation increase/(decrease)	4,452,881
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(2,395,338)
6.	Considerations received/(paid) on terminations	434,709
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)	13,294,139
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	13,294,139

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	13,294,032	
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)		13,294,032
4.	Part D, Section 1, Column 6	38,827,176	
5.	Part D, Section 1, Column 7	(25,533,149)	
6.	Total (Line 3 minus Line 4 minus Line 5)		5
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,294,032	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,294,032
10.	Part D, Section 1, Column 9	38,827,176	
11.	Part D, Section 1, Column 10	(25,533,149)	
12	Total (Line 9 minus Line 10 minus Line 11)		5
		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 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	74,823,605	105,475,349
2.	Cost of cash equivalents acquired	1,639,506,463	3,532,150,161
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	5,660
6.	Deduct consideration received on disposals	1,675,873,334	3,562,807,565
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,456,734	74,823,605
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	38,456,734	74,823,605

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

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-2206	COVINGTON	KY		03/24/2022	5.060	0	4,068,505	29,649,300
LL-2301	SEATTLE	WA		01/24/2023	4.380	1,378,502	4,720,723	43,754,040
0599999. Mortgages in good standing - Commercial mortgages-all other						1,378,502	8,789,228	73,403,340
0899999. Total Mortgages in good standing						1,378,502	8,789,228	73,403,340
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						1,378,502	8,789,228	73,403,340

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-1603	LARGO	FL		09/01/2016	01/18/2023	33,577,752	0	0	0	0	0	0	33,522,582	33,522,582			0
0199999. Mortgages closed by repayment						33,577,752	0	0	0	0	0	0	33,522,582	33,522,582	0	0	0
LL-0411	WEST LAFAYETTE	IN		02/22/2005		823,370	0	0	0	0	0	0	86,551	86,551	0	0	0
LL-0503	WEST CHESTER	OH		04/12/2005		236,266	0	0	0	0	0	0	22,963	22,963	0	0	0
LL-0509	ROUND ROCK	TX		11/01/2021		330,159	0	0	0	0	0	0	25,449	25,449	0	0	0
LL-0608	SUN CITY	FL		09/22/2006		294,610	0	0	0	0	0	0	17,063	17,063	0	0	0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,592,266	0	0	0	0	0	0	30,496	30,496	0	0	0
LL-0710	CONCORD	NC		03/12/2008		113,584	0	0	0	0	0	0	84,957	84,957	0	0	0
LL-0715	COLFAX	NC		06/19/2008		216,600	0	0	0	0	0	0	91,876	91,876	0	0	0
LL-0805	NICHOLASVILLE	KY		06/25/2008		444,231	0	0	0	0	0	0	14,955	14,955	0	0	0
LL-0807	SPRINFIELD	IL		11/25/2008		2,564,472	0	0	0	0	0	0	39,797	39,797	0	0	0
LL-0812	GASTONIA	NC		11/17/2008		222,327	0	0	0	0	0	0	10,199	10,199	0	0	0
LL-0902	BECKLEY	WV		03/08/2010		559,627	0	0	0	0	0	0	17,264	17,264	0	0	0
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,349,739	0	0	0	0	0	0	43,407	43,407	0	0	0
LL-0905	MEMPHIS	TN		07/29/2009		338,857	0	0	0	0	0	0	48,263	48,263	0	0	0
LL-0907	ORLANDO	FL		09/03/2009		215,498	0	0	0	0	0	0	15,307	15,307	0	0	0
LL-0908	HOUSTON	TX		10/01/2009		1,747,902	0	0	0	0	0	0	51,570	51,570	0	0	0

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-0913	SIMPSONVILLE	SC		12/28/2010		2,348,527	0	0	0	0	0	0	27,974	27,974	0	0	0
LL-1002	ASHLAND	KS		06/30/2010		411,724	0	0	0	0	0	0	36,844	36,844	0	0	0
LL-1003	INDEPENDENCE	MO		08/12/2010		1,312,312	0	0	0	0	0	0	110,224	110,224	0	0	0
LL-1402	UNION CITY	CA		08/25/2014		33,521,787	0	0	0	0	0	0	511,333	511,333	0	0	0
LL-1506	COLUMBUS	OH		09/23/2015		10,676,078	0	0	0	0	0	0	156,123	156,123	0	0	0
LL-1601	WATSONVILLE	CA		01/04/2016		19,405,514	0	0	0	0	0	0	541,189	541,189	0	0	0
LL-1602	CLARKSVILLE	TN		07/01/2016		17,255,662	0	0	0	0	0	0	100,842	100,842	0	0	0
LL-1603	LARGO	FL		09/01/2016		33,577,752	0	0	0	0	0	0	55,170	55,170	0	0	0
LL-1604	LAFAYETTE	IN		12/22/2016		12,736,840	0	0	0	0	0	0	71,539	71,539	0	0	0
LL-1701	WEST CHESTER	OH		01/30/2017		7,569,425	0	0	0	0	0	0	94,993	94,993	0	0	0
LL-1702	KISSIMMEE	FL		03/02/2017		29,485,570	0	0	0	0	0	0	211,013	211,013	0	0	0
LL-1703	COLUMBUS	OH		06/13/2017		38,482,496	0	0	0	0	0	0	181,006	181,006	0	0	0
LL-1705	PORT WENTWORTH	GA		12/07/2017		30,993,056	0	0	0	0	0	0	202,256	202,256	0	0	0
LL-1706	PLAIN CITY	OH		06/21/2018		14,700,055	0	0	0	0	0	0	160,188	160,188	0	0	0
LL-1801	JOHNSTON	IA		07/11/2018		20,270,702	0	0	0	0	0	0	83,558	83,558	0	0	0
LL-1802	KANSAS CITY	MO		12/11/2018		34,247,477	0	0	0	0	0	0	138,295	138,295	0	0	0
LL-1901	FINDLAY	OH		01/30/2019		21,527,935	0	0	0	0	0	0	214,926	214,926	0	0	0
LL-1902	ANN ARBOR	MI		10/23/2019		42,156,708	0	0	0	0	0	0	199,643	199,643	0	0	0
LL-2001	DAVENPORT	FL		02/27/2020		33,026,369	0	0	0	0	0	0	171,426	171,426	0	0	0
LL-2002	CARRBORO	NC		05/22/2020		15,500,000	0	0	0	0	0	0	0	0	0	0	0
LL-2003	GREENWOOD	IN		06/15/2020		21,760,000	0	0	0	0	0	0	0	0	0	0	0
LL-2004	TRENTON	OH		11/16/2020		10,523,505	0	0	0	0	0	0	95,487	95,487	0	0	0
LL-2103	OKLAHOMA CITY	OK		06/04/2021		14,750,000	0	0	0	0	0	0	0	0	0	0	0
LL-2104	BLOOMINGTON	IN		08/25/2021		18,000,000	0	0	0	0	0	0	0	0	0	0	0
LL-2105	MOORESVILLE	IN		09/10/2021		26,000,000	0	0	0	0	0	0	0	0	0	0	0
LL-2106	KISSIMMEE	FL		12/06/2021		9,250,000	0	0	0	0	0	0	42,296	42,296	0	0	0
LL-2107	HERNDON	VA		10/19/2021		36,600,000	0	0	0	0	0	0	0	0	0	0	0
LL-2201	NOBLESVILLE	IN		02/14/2022		18,250,000	0	0	0	0	0	0	0	0	0	0	0
LL-2202	RIVERTON	UT		02/15/2022		20,750,000	0	0	0	0	0	0	0	0	0	0	0
LL-2203	RIVERTON	UT		02/15/2022		26,800,000	0	0	0	0	0	0	0	0	0	0	0
LL-2204	WEST CHESTER	OH		03/18/2022		16,217,445	0	0	0	0	0	0	107,618	107,618	0	0	0
LL-2205	CAPE CANAVERAL	FL		03/24/2022		16,500,000	0	0	0	0	0	0	0	0	0	0	0
LL-2206	COVINGTON	KY		03/24/2022		16,558,760	0	0	0	0	0	0	0	0	0	0	0
LL-2207	EL PASO	TX		04/29/2022		22,000,000	0	0	0	0	0	0	0	0	0	0	0
LL-2208	SEASIDE	CA		05/06/2022		24,500,000	0	0	0	0	0	0	0	0	0	0	0
LL-2209	CHARLESTON	SC		06/27/2022		19,834,143	0	0	0	0	0	0	101,229	101,229	0	0	0
LL-2210	OGDEN	UT		09/21/2022		4,875,000	0	0	0	0	0	0	0	0	0	0	0
LL-2211	AMERICAN CANYON	CA		09/22/2022		31,927,111	0	0	0	0	0	0	110,545	110,545	0	0	0
LL-2212	CLEARFIELD	UT		10/21/2022		18,100,000	0	0	0	0	0	0	0	0	0	0	0
LL-8173	ALBUQUERQUE	NM		10/26/2001		1,694,044	0	0	0	0	0	0	96,076	96,076	0	0	0
0299999. Mortgages with partial repayments						806,145,505	0	0	0	0	0	0	4,421,910	4,421,910	0	0	0
0599999 - Totals						839,723,257	0	0	0	0	0	0	37,944,492	37,944,492	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	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	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.E FE				33,953		3,542,267	1.560
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	33,953	0	3,542,267	XXX
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022			240,000		4,680,000	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018			93,608			0.010
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022			1,128,972		3,561,861	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,462,580	0	8,241,861	XXX
6099999. Total - Unaffiliated								0	1,496,533	0	11,784,128	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	1,496,533	0	11,784,128	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC & First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC & First Eagle Direct Lending Fund IV, LLC	10/24/2016	01/13/2023	262,137					0		262,137	262,137			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							262,137	0	0	0	0	0	0	262,137	262,137	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/09/2023	677,993					0		677,993	677,993			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2023	358,384					0		358,384	358,384			0	
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY	Goldman Sachs LP II LP	07/30/2019	01/31/2023	2,636,922					0		2,636,922	2,636,922			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL	Golub Capital Partners Golub Capital Partners 11	04/01/2018	02/08/2023	76,397					0		76,397	76,397			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund	08/12/2022	03/21/2023	22,428					0		22,428	22,428			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	03/14/2023	30,674					0		30,674	30,674			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.	11/28/2018	03/28/2023	139,462					0		139,462	139,462			0	
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM	Summit Partners III LP	10/01/2018	03/16/2023	2,434,051					0		2,434,051	2,434,051			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,376,311	0	0	0	0	0	0	6,376,311	6,376,311	0	0	0	0
6099999. Total - Unaffiliated							6,638,448	0	0	0	0	0	0	6,638,448	6,638,448	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							6,638,448	0	0	0	0	0	0	6,638,448	6,638,448	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2023	Interest Capitalization		512	512	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		03/01/2023	Interest Capitalization		58,389	58,389	0	1.A
38378N-LV-3	GNR 2013-191 Z 4.063% 11/16/53		03/01/2023	Interest Capitalization		44,864	44,864	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.065% 01/16/54		03/01/2023	Interest Capitalization		40,614	40,614	0	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		03/23/2023	Various		2,147,548	2,130,000	3,146	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/13/2023	Various		5,654,904	5,880,000	9,371	1.A
91282C-GC-9	US TREASURY NOTES 3.875% 12/31/27		01/11/2023	CABRERA		201,829	200,000	257	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		02/03/2023	Various		6,951,819	7,040,000	3,848	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		02/15/2023	Various		11,853,036	12,090,000	407	1.A
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/16/2023	MARKET AXESS		2,086,398	2,060,000	4,401	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/08/2023	Various		5,714,704	5,775,000	2,265	1.A
0109999999. Subtotal - Bonds - U.S. Governments						34,754,617	35,319,379	23,695	XXX
718286-CX-3	REPUBLIC OF PHILIPPINES SOVEREIGN 5.500% 01/17/48	D	01/10/2023	Various		14,988,000	15,000,000	0	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						14,988,000	15,000,000	0	XXX
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		03/01/2023	Interest Capitalization		63,116	63,116	0	1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/01/2023	Interest Capitalization		13,273	13,273	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						76,389	76,389	0	XXX
72304@-AA-8	PINEBRIDGE 9.627% 09/21/32		03/16/2023	PRIVATE PLACEMENT		3,104,674	3,104,674	0	2.C PL
72304@-AB-6	PINEBRIDGE 11.627% 09/21/32		03/16/2023	PRIVATE PLACEMENT		1,411,216	1,411,216	0	4.A PL
00206R-MH-2	AT&T INC 5.510% 03/25/24		01/20/2023	J P MORGAN SEC		1,399,860	1,400,000	5,390	2.B FE
015271-BB-4	ALEXANDRIA REAL ESTATE 5.150% 04/15/53		02/02/2023	GOLDMAN SACHS		3,980,000	4,000,000	0	2.A FE
02369F-AA-5	AMER AGCREDIT FLCA/PCA STRUCTURED NOTE 3.375% 06/15/36		02/01/2023	SEAPORT GROUP LLC		2,478,750	3,000,000	13,500	2.B FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.542% 03/09/44		01/25/2023	BROWNSTONE INV GROUP,LLC		8,418,750	10,000,000	25,584	1.G FE
073096-A#-6	BAYPORT POLYMERS LLC PRIVATE PLACEMENT 5.050% 02/15/33		02/08/2023	PRIVATE PLACEMENT		30,000,000	30,000,000	0	1.E PL
073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23		01/26/2023	J P MORGAN SEC		992,900	1,000,000	4,063	2.B FE
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2023	Interest Capitalization		0	0	0	1.A FM
13123X-AZ-5	CALLON PETROLEUM CO 6.375% 07/01/26		02/22/2023	MORGAN STANLEY HI-YLD		277,500	296,000	2,778	4.A FE
26439X-AH-6	DUKE ENERGY 6.450% 11/03/36		02/14/2023	MORGAN STANLEY FIXED INC		6,296,714	6,045,000	111,555	2.C FE
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		02/01/2023	TD SECURITIES		1,794,168	1,800,000	2,850	2.B FE
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		03/02/2023	TD SECURITIES		1,278,940	1,300,000	5,404	2.A FE
349631-AN-1	FORTUNE BRANDS 5.875% 01/15/36		01/27/2023	SEAPORT GROUP LLC		5,230,550	5,000,000	13,056	2.B FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		02/02/2023	PRIVATE PLACEMENT		560,000	560,000	0	2.C PL
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53		01/24/2023	GOLDMAN SACHS		5,396,250	6,000,000	17,500	1.A FE
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		02/08/2023	GOLDMAN SACHS		3,700,000	3,700,000	64,133	2.C FE
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		01/27/2023	RBC/DAIN		3,801,418	3,800,000	39,635	1.F FE
40435R-QG-9	HSBC BANK USA NA 5.330% 01/19/24		01/20/2023	WELLS FARGO		4,600,000	4,600,000	0	1.A FE
465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		02/15/2023	TD SECURITIES		1,194,948	1,200,000	6,210	2.B FE
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.685% 12/25/49		01/10/2023	INTL FCSTONE FINANCIAL INC		6,125,169	6,662,885	9,570	2.B FE
49327M-3H-5	KEY BANK NA 5.000% 01/26/33		01/23/2023	KEY BANC-MCDONALD		4,975,900	5,000,000	0	1.G FE
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		03/31/2023	BARCLAYS		127,795	205,000	2,098	2.B FE
59833C-AC-6	MIDWEST CONNECTOR CAPIT 4.625% 04/01/29		02/17/2023	Various		362,385	393,000	7,085	2.B FE
617446-8W-2	MORGAN STANLEY 5.068% 01/25/24		01/30/2023	BANK OF NEW YORK		1,198,980	1,200,000	1,110	1.E FE
678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		02/28/2023	KEY BANC-MCDONALD		1,261,281	1,275,000	1,880	1.G FE
69349A-AA-0	PNC CAPITAL TRUST C 5.532% 06/01/28		01/17/2023	J P MORGAN SEC		42,233	45,000	327	2.B FE
69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		03/31/2023	SUNTRUST		4,785,053	5,000,000	0	1.A FE
74170*-BZ-1	PRIME PTY FD PRIVATE PLACEMENT 5.690% 03/15/35		03/10/2023	PRIVATE PLACEMENT		6,000,000	6,000,000	0	1.F Z
74170*-CA-5	PRIME PTY FD PRIVATE PLACEMENT 5.790% 03/15/38		03/10/2023	PRIVATE PLACEMENT		6,000,000	6,000,000	0	1.F Z
74340X-CE-9	PROLOGIS TRUST 4.750% 06/15/33		03/23/2023	BANK of AMERICA SEC		9,981,500	10,000,000	0	1.F FE

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
78016E-ZV-2	ROYAL BANK OF CANADA 4.670% 07/29/24		02/03/2023	RBC/DAIN		2,496,200	2,500,000	2,609	1.E FE
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/16/2023	STIFEL NICHOLAS		277,125	300,000	5,647	4.B FE
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875% 03/15/25		02/22/2023	GMP SECURITIES		252,849	259,000	7,864	3.B FE
88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Tax Free Exchange		644,000	644,000	7,243	3.C FE
891092-AE-8	TORO CO 6.625% 05/01/37		01/18/2023	MESIROW FINANCIAL		18,135,477	16,503,000	239,924	2.A FE
92539N-AA-4	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		03/29/2023	INTL FCSTONE FINANCIAL INC		10,227,994	10,377,166	44,553	1.A FE
98421M-AA-4	XEROX HOLDINGS CORP 5.000% 08/15/25		02/10/2023	SUMRIDGE PARTNERS		278,980	296,000	7,359	3.B FE
06367D-3U-7	BANK OF MONTREAL CHICAGO 5.370% 01/12/24	A	01/12/2023	BANK of AMERICA SEC		3,200,000	3,200,000	427	1.A FE
380355-AD-9	GOEASY LTD 5.375% 12/01/24	A	03/10/2023	BMO CAPITAL MARKETS CORP		305,750	318,000	4,584	3.C FE
17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Tax Free Exchange		4,146,589	4,103,000	36,699	5.A FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D	02/17/2023	TD SECURITIES		495,395	500,000	743	2.A FE
22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D	01/30/2023	CREDIT AGRICOLE SECURITIES		836,911	839,000	8,477	1.G FE
279158-AS-8	ECOPET 8.875% 01/13/33	D	01/10/2023	J P MORGAN SEC		9,918,700	10,000,000	0	3.A FE
39541E-AC-7	GREENSAIF PIPELINES BIDC 6.510% 02/23/42	D	02/09/2023	BNP SECURITIES		10,000,000	10,000,000	0	1.F FE
456472-AC-3	INDUSTRIAS PENOLES SAB D 5.650% 09/12/49	D	01/27/2023	J P MORGAN SEC		2,928,750	3,000,000	64,975	2.B FE
456472-AD-1	INDUSTRIAS PENOLES SAB D 4.750% 08/06/50	D	01/19/2023	Various		5,565,625	6,500,000	143,226	2.B FE
46653K-AC-2	JAB HOLDINGS BV 4.500% 04/08/52	D	01/25/2023	CITIGROUP GLOBAL MKTS		3,756,400	5,000,000	68,125	2.A FE
86565F-YF-3	SUMITOMO MITSUI BANK NY 5.330% 01/18/24	D	01/18/2023	BANK of AMERICA SEC		2,400,000	2,400,000	0	1.A FE
902613-AV-0	UBS GROUP AG 5.959% 01/12/34	D	01/03/2023	UBS WARBURG		10,000,000	10,000,000	0	1.G FE
92537V-AA-8	TK ELEVATOR HOLDCO GMBH 7.625% 07/15/28	D	02/08/2023	BARCLAYS		378,120	411,000	2,176	5.A FE
Y00130-RW-9	ADANI PORTS AND SPECIAL 3.375% 07/24/24	D	02/07/2023	DEUTSCHE BANK		355,006	395,000	555	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						213,376,805	217,542,941	978,914	XXX
21869M-AA-5	CORESTATES CAPTL III 5.434% 02/15/27		02/02/2023	SEAPORT GROUP LLC		298,778	315,000	3,759	2.B FE
302570-AW-6	NEXTERA ENERGY 6.821% 10/01/66		01/24/2023	IMPERIAL CAPITAL LLC		6,164,764	7,258,000	31,631	2.B FE
302570-AX-4	NEXTERA ENERGY 6.991% 06/15/67		01/24/2023	IMPERIAL CAPITAL LLC		540,225	630,000	5,067	2.B FE
69352P-AC-7	PPL CAPITAL FUNDING 7.828% 03/30/67		01/25/2023	MORGAN STANLEY FIXED INC		1,997,600	2,270,000	13,056	2.B FE
726503-AE-5	PLAINS ALL AMER PIPELINE LP 8.974% Perpet.		03/08/2023	MORGAN STANLEY FIXED INC		339,405	363,000	2,081	3.B FE
151290-CA-9	CEMEX SAB-SPONS ADR 5.125% 10/24/28	D	03/20/2023	GOLDMAN SACHS		486,668	561,000	1,118	4.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						9,827,440	11,397,000	56,712	XXX
2509999997. Total - Bonds - Part 3						273,023,251	279,335,709	1,059,321	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						273,023,251	279,335,709	1,059,321	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
009158-10-6	APD		02/22/2023	S. G. COWEN SECURITIES CORP.	314.000	87,383		0	
015271-10-9	ALEXANDRIA REAL ESTATE REIT		02/21/2023	Morgan Stanley	701.000	110,914		0	
03027X-10-0	AMERICAN TOWER CORP REIT		02/22/2023	GOLDMAN SACHS	461.000	91,769		0	
060505-10-4	BANK OF AMERICA CORP		02/21/2023	Morgan Stanley	3,779.000	130,539		0	
09247X-10-1	BLACKROCK INC		02/22/2023	Various	175.000	121,547		0	
166764-10-0	CHEVRON CORPORATION		03/28/2023	S. G. COWEN SECURITIES CORP.	365.000	57,851		0	
17275R-10-2	CISCO SYSTEMS INC		02/22/2023	S. G. COWEN SECURITIES CORP.	1,482.000	73,137		0	
20030N-10-1	COMCAST CORP CL A		02/21/2023	Morgan Stanley	3,258.000	124,406		0	
25746U-10-9	DOMINION RESOURCES		02/21/2023	Morgan Stanley	1,710.000	99,954		0	
26441C-20-4	DUKE ENERGY		02/22/2023	GOLDMAN SACHS	1,017.000	99,658		0	
26614N-10-2	DUPONT DE NEMOURS INC		02/22/2023	S. G. COWEN SECURITIES CORP.	1,214.000	88,577		0	
30231G-10-2	EXXON MOBIL CORP		02/22/2023	S. G. COWEN SECURITIES CORP.	833.000	91,638		0	
316773-10-0	FIFTH THIRD BANCORP		03/13/2023	S. G. COWEN SECURITIES CORP.	178,332.000	4,318,274		0	
34964C-10-6	FORTUNE BRANDS HOME & SECURI COMMON		02/07/2023	Keefe Bruyette & Woods Eq	3,661.000	235,956		0	
38141G-10-4	GOLDMAN SACHS GROUP INC		02/21/2023	Morgan Stanley	322.000	116,534		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
458140-10-0	INTEL CORPORATION		03/28/2023	S. G. COWEN SECURITIES CORP.	2,223.000	64,295		0	
459200-10-1	IBM		03/28/2023	S. G. COWEN SECURITIES CORP.	348.000	45,012		0	
46625H-10-0	JP MORGAN CHASE & CO		03/28/2023	S. G. COWEN SECURITIES CORP.	381.000	49,192		0	
595112-10-3	MICRON TECHNOLOGY INC		03/24/2023	S. G. COWEN SECURITIES CORP.	7,343.000	447,646		0	
65339F-10-1	NEXTERA ENERGY INC		02/22/2023	S. G. COWEN SECURITIES CORP.	1,140.000	84,588		0	
68389X-10-5	ORACLE CORP		02/22/2023	S. G. COWEN SECURITIES CORP.	1,261.000	109,127		0	
704326-10-7	PAYCHEX INC		02/22/2023	GOLDMAN SACHS	331.000	36,962		0	
713448-10-8	PEPSICO INC		02/22/2023	S. G. COWEN SECURITIES CORP.	438.000	77,377		0	
747525-10-3	QUALCOMM		02/21/2023	Morgan Stanley	1,148.000	144,074		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		02/21/2023	Morgan Stanley	584.000	70,860		0	
854502-10-1	STANLEY BLACK & DECKER INC		02/21/2023	Morgan Stanley	1,698.000	144,559		0	
87612E-10-6	TARGET CORP		02/21/2023	Morgan Stanley	652.000	109,972		0	
89832Q-10-9	TRUIST FINANCIAL CORP		03/21/2023	S. G. COWEN SECURITIES CORP.	15,922.000	520,821		0	
902973-30-4	U S BANCORP		03/20/2023	Various	21,409.000	776,933		0	
918204-10-8	VF CORP		03/28/2023	S. G. COWEN SECURITIES CORP.	3,622.000	76,959		0	
92343V-10-4	VERIZON COMMUNICATIONS		02/21/2023	Morgan Stanley	2,666.000	105,287		0	
92826C-83-9	VISA INC		02/22/2023	S. G. COWEN SECURITIES CORP.	375.000	82,564		0	
988498-10-1	YUM! BRANDS INC		02/21/2023	Morgan Stanley	963.000	126,068		0	
98956P-10-2	ZIMMER HOLDINGS INC		03/28/2023	S. G. COWEN SECURITIES CORP.	8,507.000	1,076,296		0	
G5960L-10-3	MDT		02/22/2023	GOLDMAN SACHS	1,434.000	122,164		0	
G1151C-10-1	ACCENTURE PLC-CL A	D	03/24/2023	S. G. COWEN SECURITIES CORP.	1,657.000	448,014		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,566,907	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						10,566,907	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						10,566,907	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						10,566,907	XXX	0	XXX
6009999999 - Totals						283,590,158	XXX	1,059,321	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36180W-SW-6	GN GN AE4133 2.750% 09/15/30		03/01/2023	Paydown		57,699	57,699	55,107	56,502	0	1,197	0	1,197	0	57,699	0	0	0	487	09/15/2030	1.A
38378B-RJ-0	GNR 2012-35 B 4.209% 11/16/43		03/01/2023	Paydown		882	882	910	899	0	(17)	0	(17)	0	882	0	0	0	6	11/16/2043	1.A
38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		03/01/2023	Paydown		25,312	25,312	23,942	25,094	0	218	0	218	0	25,312	0	0	0	144	02/16/2047	1.A
38379U-NF-9	GNR 2016-45 IO 0.652% 02/16/58		03/01/2023	Paydown		0	0	874	605	0	(605)	0	(605)	0	0	0	0	0	14	02/16/2058	1.A
690353-4D-6	DFC AGENCY DEBENTURES 4.640% 01/20/35		01/20/2023	Redemption 100.0000		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	491	01/20/2035	1.A
690353-5A-1	DFC AGENCY DEBENTURES 4.640% 05/15/24		02/15/2023	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,101	05/15/2024	1.A
690353-C9-6	DFC 4.570% 01/15/30		01/17/2023	Redemption 100.0000		111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	1,138	01/15/2030	1.A
90376P-AB-7	INT DEV FIN CORP 4.640% 04/20/35		01/20/2023	Redemption 100.0000		31,050	31,050	31,050	31,050	0	0	0	0	0	31,050	0	0	0	326	04/20/2035	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		01/09/2023	CITIGROUP GLOBAL MKTS		900,885	1,215,000	908,955	909,381	(43)	266	0	223	0	909,605	0	(8,720)	(8,720)	654	02/15/2052	1.A
912828-P3-8	U S TREASURY 1.750% 01/31/23		01/31/2023	Maturity		200,000	200,000	202,156	200,025	0	(25)	0	(25)	0	200,000	0	0	0	0	01/31/2023	1.A
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		02/22/2023	Various		8,224,629	8,520,000	8,278,068	8,283,573	0	34,399	0	34,399	0	8,317,971	0	(93,342)	(93,342)	8,824	11/30/2023	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		01/19/2023	Various		5,717,650	5,880,000	5,654,904	0	0	201	0	201	0	5,655,105	0	62,546	62,546	9,578	07/15/2032	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		02/10/2023	Various		6,923,713	7,040,000	6,951,819	0	0	178	0	178	0	6,951,997	0	(28,284)	(28,284)	5,374	01/15/2033	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		03/07/2023	Various		6,190,961	6,430,000	6,318,229	0	0	330	0	330	0	6,318,558	0	(127,598)	(127,598)	10,045	02/15/2033	1.A
91282C-GN-5	US TREASURY NOTES 4.625% 02/28/25		03/20/2023	GOLDMAN SACHS		2,092,751	2,060,000	2,086,398	0	0	(150)	0	(150)	0	2,086,248	0	6,503	6,503	5,437	02/28/2025	1.A
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/09/2023	MORGAN STANLEY FIXED INC		2,075,032	2,095,000	2,076,341	0	0	69	0	69	0	2,076,410	0	(1,378)	(1,378)	2,277	02/29/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						32,698,685	33,813,064	32,846,874	9,765,250	(43)	36,061	0	36,018	0	32,888,958	0	(190,273)	(190,273)	45,896	XXX	XXX
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D	03/10/2023	MORGAN STANLEY FIXED INC		209,869	287,000	276,582	277,047	0	80	0	80	0	277,127	0	(67,259)	(67,259)	3,139	05/07/2041	1.F FE
0309999999. Subtotal - Bonds - All Other Governments						209,869	287,000	276,582	277,047	0	80	0	80	0	277,127	0	(67,259)	(67,259)	3,139	XXX	XXX
13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		03/01/2023	Paydown		0	0	13,396	12,134	0	(12,134)	0	(12,134)	0	0	0	0	0	277	03/25/2035	1.B FE
299620-EB-6	EVANSVILLE-VANDERBURGH IND SCH EDUCATION 5.550% 07/15/23		01/03/2023	Redemption 100.0000		1,995,000	1,995,000	1,995,000	1,995,000	0	0	0	0	0	1,995,000	0	0	0	0	07/15/2023	1.B FE
30316K-AE-1	FRESB 2020-SB78 X1 1.132% 06/25/40		03/01/2023	Paydown		0	0	19,112	14,846	0	(14,846)	0	(14,846)	0	0	0	0	0	467	06/25/2040	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2023	Paydown		9,987	9,987	10,379	10,331	0	(343)	0	(343)	0	9,987	0	0	0	50	08/15/2042	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		03/01/2023	Paydown		24,787	24,787	26,098	26,788	0	(2,001)	0	(2,001)	0	24,787	0	0	0	114	02/01/2046	1.A
31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		03/01/2023	Paydown		3,585	3,585	3,340	3,483	0	102	0	102	0	3,585	0	0	0	35	03/15/2032	1.A
3133TJ-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		03/01/2023	Paydown		1,718	1,718	1,729	1,734	0	(16)	0	(16)	0	1,718	0	0	0	18	02/15/2029	1.A
3133TK-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		03/01/2023	Paydown		17,883	17,883	16,592	17,597	0	286	0	286	0	17,883	0	0	0	185	04/15/2029	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2023	Paydown		101,014	101,014	110,416	105,449	0	(4,436)	0	(4,436)	0	101,014	0	0	0	707	01/25/2042	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2023	Paydown		9,138	9,138	9,023	9,086	0	51	0	51	0	9,138	0	0	0	37	02/25/2032	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2023	Paydown		185,614	185,614	157,633	169,518	0	16,096	0	16,096	0	185,614	0	0	0	988	01/25/2044	1.A
3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		03/01/2023	Paydown		68,764	68,764	71,740	69,016	0	(252)	0	(252)	0	68,764	0	0	0	516	04/15/2026	1.A
3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		03/01/2023	Paydown		198,045	198,045	200,026	197,893	0	152	0	152	0	198,045	0	0	0	1,318	05/15/2026	1.A
3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		03/01/2023	Paydown		15,958	15,958	15,774	15,906	0	53	0	53	0	15,958	0	0	0	68	10/15/2040	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2023	Paydown		41,482	41,482	41,163	41,318	0	164	0	164	0	41,482	0	0	0	241	05/15/2044	1.A
3137BL-N2-0	FHMS K049 X1 0.563% 07/25/25		03/01/2023	Paydown		0	0	30,962	18,980	0	(18,980)	0	(18,980)	0	0	0	0	0	1,330	07/25/2025	1.A
3137BR-QL-2	FHMS FHMS K057 X1 1.168% 07/25/26		03/01/2023	Paydown		0	0	32,113	15,165	0	(15,165)	0	(15,165)	0	0	0	0	0	908	07/25/2026	1.A
3137FJ-ZB-8	FHMS K084 X1 0.206% 10/25/28		03/01/2023	Paydown		0	0	7,575	5,410	0	(5,410)	0	(5,410)	0	0	0	0	0	155	10/25/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137FT-ZS-9	FHMS K110 X1 1.697% 04/25/30		03/01/2023	Paydown		0	0	1,617	1,242	0	(1,242)	0	(1,242)	0	0	0	0	0	38	04/25/2030	1.A
3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		03/01/2023	Paydown		0	0	48,918	43,648	0	(43,648)	0	(43,648)	0	0	0	0	0	2,043	07/25/2035	1.A
3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		03/01/2023	Paydown		57,626	57,626	57,669	57,571	0	55	0	55	0	57,626	0	0	0	309	07/01/2026	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2023	Paydown		29,563	29,563	31,041	30,735	0	(1,172)	0	(1,172)	0	29,563	0	0	0	200	09/01/2043	1.A
3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		03/01/2023	Paydown		29,853	29,853	30,578	30,773	0	(920)	0	(920)	0	29,853	0	0	0	150	10/01/2045	1.A
31392X-5H-7	FHR FHR 2517 BQ 5.500% 10/15/32		03/01/2023	Paydown		8,254	8,254	8,099	8,174	0	80	0	80	0	8,254	0	0	0	76	10/15/2032	1.A
31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		03/01/2023	Paydown		65,214	65,214	63,594	64,943	0	272	0	272	0	65,214	0	0	0	540	01/25/2024	1.A
31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		03/01/2023	Paydown		119,278	119,278	118,197	119,009	0	269	0	269	0	119,278	0	0	0	952	02/15/2024	1.A
31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		03/01/2023	Paydown		32,759	32,759	32,257	32,625	0	134	0	134	0	32,759	0	0	0	308	11/15/2025	1.A
31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		03/01/2023	Paydown		49,997	49,997	49,145	49,779	0	218	0	218	0	49,997	0	0	0	457	12/15/2025	1.A
31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		03/01/2023	Paydown		23,476	23,476	23,123	23,377	0	99	0	99	0	23,476	0	0	0	204	01/15/2026	1.A
31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		03/01/2023	Paydown		44,945	44,945	44,229	44,758	0	187	0	187	0	44,945	0	0	0	391	01/15/2026	1.A
31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		03/01/2023	Paydown		18,747	18,747	18,559	18,679	0	68	0	68	0	18,747	0	0	0	150	02/15/2026	1.A
31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		03/01/2023	Paydown		77,631	77,631	69,176	74,421	0	3,210	0	3,210	0	77,631	0	0	0	604	09/25/2029	1.A
31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		03/01/2023	Paydown		14,799	14,799	13,643	14,481	0	318	0	318	0	14,799	0	0	0	133	06/15/2027	1.A
31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		03/01/2023	Paydown		24,442	24,442	24,435	24,396	0	47	0	47	0	24,442	0	0	0	233	06/15/2027	1.A
31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		03/01/2023	Paydown		3,892	3,892	3,716	3,863	0	29	0	29	0	3,892	0	0	0	27	11/25/2024	1.A
31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		03/01/2023	Paydown		103,536	103,536	99,924	103,003	0	533	0	533	0	103,536	0	0	0	692	09/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2023	Paydown		29,868	29,868	31,427	30,018	0	(151)	0	(151)	0	29,868	0	0	0	189	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2023	Paydown		34,427	34,427	33,206	34,233	0	194	0	194	0	34,427	0	0	0	217	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2023	Paydown		23,157	23,157	25,169	23,196	0	(39)	0	(39)	0	23,157	0	0	0	165	09/25/2025	1.A
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		03/01/2023	Paydown		24,402	24,402	24,795	24,544	0	(142)	0	(142)	0	24,402	0	0	0	141	12/01/2025	1.A
45189F-AP-9	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.850% 03/01/23		03/01/2023	Redemption 100.0000		225,000	225,000	222,923	224,925	0	75	0	75	0	225,000	0	0	0	6,581	03/01/2023	2.B FE
454898-QX-8	INDIANA MUN PWR AGY PWR SUPPLY POWER 7.350% 01/01/24		01/03/2023	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	8,453	01/01/2024	1.E FE
45528S-VR-4	INDIANAPOLIS IND LOC PUB IMPT BOND BANK 6.210% 02/01/27		02/01/2023	Redemption 100.0000		100,000	100,000	102,230	100,449	0	(449)	0	(449)	0	100,000	0	0	0	3,105	02/01/2027	1.D FE
60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		03/03/2023	Redemption 100.0000		18,640	18,640	18,640	18,640	0	0	0	0	0	18,640	0	0	0	71	08/01/2049	1.A FE
62630W-CW-5	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 4.560% 11/01/24		01/06/2023	BARCLAYS		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	11,654	11/01/2024	1.D FE
63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		01/24/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	123	10/01/2037	2.B FE
665250-BV-7	NORTHERN ILL MUN PWR AGY PWR 6.188% 01/01/24		01/03/2023	Redemption 100.0000		1,665,000	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	0	0	51,515	01/01/2024	1.G FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		01/01/2023	Paydown		3,605	3,605	3,605	3,605	0	0	0	0	0	3,605	0	0	0	13	12/25/2043	1.A FE
92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		03/01/2023	Redemption 100.0000		16,126	16,126	16,126	16,126	0	0	0	0	0	16,126	0	0	0	3,338	12/25/2043	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/01/2023	Redemption 100.0000		10,197	10,197	10,197	10,197	0	0	0	0	0	10,197	0	0	0	1,365	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,272,409	7,272,409	7,398,309	7,371,064	0	(98,654)	0	(98,654)	0	7,272,409	0	0	0	101,851	XXX	XXX
72304@-AA-8	PINEBRIDGE 9.627% 09/21/32		01/02/2023	Redemption 100.0000		1,742,975	1,742,975	1,742,975	1,742,975	0	0	0	0	0	1,742,975	0	0	0	37,326	09/21/2032	2.C PL
72304@-AB-6	PINEBRIDGE 11.627% 09/21/32		01/02/2023	Redemption 100.0000		792,262	792,262	792,262	792,262	0	0	0	0	0	792,262	0	0	0	21,016	09/21/2032	4.A PL
00287Y-CX-5	ABBVIE INC 3.800% 03/15/25		01/12/2023	GOLDMAN SACHS		9,811,800	10,000,000	10,009,898	10,004,537	0	(75)	0	(75)	0	10,004,462	0	(192,662)	(192,662)	128,778	03/15/2025	2.C FE
00841Y-CB-2	ABMT 2015-3 B1 3.542% 04/25/45		03/01/2023	Paydown		16,971	16,971	17,356	17,106	0	(136)	0	(136)	0	16,971	0	0	0	100	04/25/2045	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2023	Paydown		27,840	27,840	27,839	27,803	0	37	0	37	0	27,840	0	0	0	187	10/17/2036	1.A FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		03/01/2023	Paydown		74,224	74,224	74,219	74,131	0	93	0	93	0	74,224	0	0	0	458	12/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2023	Paydown		15,462	15,462	15,461	15,445	0	17	0	17	0	15,462	0	0	0	84	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
03027W-AJ-1	AMETOW 3.070% 03/15/23		03/15/2023	Various		7,385,000	7,385,000	7,100,105	7,368,223	0	16,777	0	16,777	0	7,385,000	0	0	0	56,680	03/15/2023	1.A FE
035287-AG-6	ANIXTER INC 5.500% 03/01/23		03/01/2023	Maturity		4,914,000	4,914,000	4,914,000	4,914,000	0	0	0	0	0	4,914,000	0	0	0	135,135	03/01/2023	3.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	07/30/2050	2.C FE
05574L-FY-9	BNP PARIBAS 3.250% 03/03/23		03/03/2023	Maturity		600,000	600,000	597,258	598,306	0	1,694	0	1,694	0	600,000	0	0	0	9,750	03/03/2023	1.D FE
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		01/05/2023	US BANCORP		1,968,700	2,000,000	1,998,540	1,999,622	0	12	0	12	0	1,999,634	0	(30,934)	(30,934)	31,033	08/26/2024	2.A FE
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		03/07/2023	SANTANDER		2,897,880	3,000,000	2,901,960	2,972,948	0	2,142	0	2,142	0	2,975,090	0	(77,210)	(77,210)	45,425	04/21/2025	2.A FE
097023-CT-0	BOEING CO 4.875% 05/01/25		01/30/2023	BANK of AMERICA SEC		4,992,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(7,650)	(7,650)	60,938	05/01/2025	2.C FE
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		03/25/2023	Paydown		764,703	764,703	749,558	753,404	0	11,299	0	11,299	0	764,703	0	0	0	5,026	04/25/2025	1.A FE
125523-BZ-2	CIGNA CORP 4.500% 02/25/26		02/13/2023	US BANCORP		4,940,150	5,000,000	4,983,353	4,990,009	0	552	0	552	0	4,990,561	0	(50,411)	(50,411)	106,250	02/25/2026	2.A FE
12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45		03/18/2023	Paydown		346,500	346,500	346,340	346,373	0	127	0	127	0	346,500	0	0	0	1,201	09/18/2045	1.F FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		01/15/2023	Redemption 100.0000		2,437,893	2,437,893	2,412,127	2,437,568	0	325	0	325	0	2,437,893	0	0	0	76,196	01/15/2023	1.E FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2023	Paydown		11,488	11,488	11,462	11,463	0	25	0	25	0	11,488	0	0	0	42	08/25/2043	1.A
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2023	Paydown		27,781	27,781	27,619	27,622	0	159	0	159	0	27,781	0	0	0	152	09/25/2057	1.A
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		01/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
15189W-AN-0	CENTERPOINT 5.471% 03/02/23		03/02/2023	Maturity		907,000	907,000	907,000	907,000	0	0	0	0	0	907,000	0	0	0	11,969	03/02/2023	1.G FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		02/22/2023	MORGAN STANLEY HI-YLD		289,380	318,000	329,661	325,630	0	(357)	0	(357)	0	325,273	0	(35,893)	(35,893)	9,189	01/15/2028	4.A FE
172967-JP-7	CITIGROUP 3.300% 04/27/25		01/12/2023	TD SECURITIES		4,860,950	5,000,000	4,921,500	4,977,940	0	390	0	390	0	4,978,330	0	(117,380)	(117,380)	36,667	04/27/2025	1.G FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2023	Paydown		0	(3,167)	(2,062)	(2,087)	0	2,087	0	2,087	0	0	0	0	0	48	11/25/2035	1.A FM
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		01/01/2023	Paydown		0	14	9	1,191	0	(1,191)	0	(1,191)	0	0	0	0	0	0	11/25/2035	1.D FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2023	Paydown		2,898	2,898	2,839	2,871	0	27	0	27	0	2,898	0	0	0	17	10/25/2043	1.A
17324D-BA-1	CGCMT 2015-P1 XA 0.705% 09/15/48		03/01/2023	Paydown		0	0	5,497	3,116	0	(3,116)	0	(3,116)	0	0	0	0	0	274	09/15/2048	1.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		01/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	163	04/25/2047	2.C FE
222070-AG-9	COTY 4.750% 01/15/29		02/22/2023	J P MORGAN SEC		319,465	353,000	324,151	326,705	0	519	0	519	0	327,224	0	(7,759)	(7,759)	10,200	01/15/2029	3.C FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2023	Redemption 100.0000		32,474	32,474	32,474	32,474	0	0	0	0	0	32,474	0	0	0	232	05/15/2034	1.D PL
233063-AW-6	DBJPM 2020-C9 XA 1.708% 09/15/53		03/01/2023	Paydown		0	0	2,859	2,066	0	(2,066)	0	(2,066)	0	0	0	0	0	73	09/15/2053	1.A FE
233851-BJ-2	DAIMLER FINANCE NA LLC 3.250% 08/01/24		01/30/2023	BARCLAYS		4,876,100	5,000,000	4,951,950	4,991,191	0	542	0	542	0	4,991,732	0	(115,632)	(115,632)	81,250	08/01/2024	1.G FE
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		01/15/2023	Maturity		1,500,000	1,500,000	1,493,520	1,499,356	0	644	0	644	0	1,500,000	0	0	0	18,375	01/15/2023	2.B FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2023	Paydown		20,000	20,000	20,092	20,087	0	(87)	0	(87)	0	20,000	0	0	0	206	07/25/2047	2.A FE
26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		01/20/2023	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	106	10/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		01/20/2023	Paydown		1,250	1,250	1,312	1,296	0	(46)	0	(46)	0	1,250	0	0	0	12	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		01/20/2023	Paydown		1,250	1,250	1,287	1,278	0	(28)	0	(28)	0	1,250	0	0	0	10	01/20/2051	2.C FE
278865-BE-9	ECOLAB INC 4.800% 03/24/30		01/31/2023	TD SECURITIES		2,048,440	2,000,000	2,193,720	2,145,718	0	(1,566)	0	(1,566)	0	2,144,152	0	(95,712)	(95,712)	34,133	03/24/2030	1.G FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		01/31/2023	SEAPORT GROUP LLC		1,207,884	1,200,000	1,211,016	1,203,989	0	(74)	0	(74)	0	1,203,915	0	3,969	3,969	24,160	03/01/2026	2.A FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2023	Redemption 100.0000		85,259	85,259	85,259	85,259	0	0	0	0	0	85,259	0	0	0	2,221	02/11/2030	1.F FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2023	Various		80,823	80,823	80,823	80,823	0	0	0	0	0	80,823	0	0	0	1,888	01/19/2031	1.F FE
29278N-AL-7	ENERGY TRANSFER PARTNERS 4.250% 03/15/23		03/15/2023	Maturity		4,120,000	4,120,000	4,099,647	4,108,630	0	11,370	0	11,370	0	4,120,000	0	0	0	87,550	03/15/2023	2.C FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2023	Paydown		12,191	12,191	12,091	12,145	0	46	0	46	0	12,191	0	0	0	73	06/25/2043	1.A
30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49		03/01/2023	Paydown		0	0	26,810	16,812	0	(16,812)	0	(16,812)	0	0	0	0	0	877	12/25/2049	1.A FE
31620M-BP-0	FIDELITY NATIONAL INFORM 0.375% 03/01/23		03/01/2023	Maturity		1,800,000	1,800,000	1,794,168	0	0	5,832	0	5,832	0	1,800,000	0	0	0	3,375	03/01/2023	2.B FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2023	Paydown		1,750	1,750	1,817	1,800	0	(50)	0	(50)	0	1,750	0	0	0	22	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	97	10/30/2048	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		01/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	225	07/30/2052	2.B FE
36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34		03/01/2023	Paydown		391	391	374	378	0	13	0	13	0	391	0	0	0	4	05/25/2034	1.A FM
36260R-AB-5	GSMBS 2020-PJ6 A2 2.500% 05/25/51		03/01/2023	Paydown		128,839	128,839	133,771	133,134	0	(4,294)	0	(4,294)	0	128,839	0	0	0	513	05/25/2051	1.A
36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53		03/01/2023	Paydown		33,387	33,387	30,027	0	0	3,360	0	3,360	0	33,387	0	0	0	161	02/25/2053	1.A FE
37045V-AE-0	GENERAL MOTORS CO 4.875% 10/02/23		03/01/2023	Call 100.0000		3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	3,700,000	0	0	0	74,655	10/02/2023	2.C FE
372460-AA-3	GENUINE PARTS CO 1.875% 11/01/30		02/17/2023	STIFEL NICHOLAS		2,509,869	3,229,000	2,619,203	2,654,315	0	8,671	0	8,671	0	2,662,986	0	(153,117)	(153,117)	18,668	11/01/2030	2.B FE
38141G-WU-4	GOLDMAN SACHS GROUP INC 5.708% 02/23/23		02/23/2023	Maturity		3,800,000	3,800,000	3,801,418	0	0	(1,418)	0	(1,418)	0	3,800,000	0	0	0	52,847	02/23/2023	1.F FE
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		03/17/2023	Call 105.5000		329,160	312,000	308,880	309,119	0	178	0	178	0	309,297	0	2,703	2,703	32,985	10/01/2027	5.A FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/20/2023	Paydown		2,500	2,500	2,596	2,573	0	(73)	0	(73)	0	2,500	0	0	0	25	12/20/2050	2.B FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.767% 08/15/49		03/01/2023	Paydown		0	0	27,631	10,624	0	(10,624)	0	(10,624)	0	0	0	0	0	472	08/15/2049	1.A FE
466247-SE-4	JPMMT 2005-A5 1A2 3.336% 08/25/35		03/01/2023	Paydown		1,314	1,314	1,112	1,278	0	36	0	36	0	1,314	0	0	0	7	08/25/2035	1.A FM
46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		03/01/2023	Paydown		155,361	155,361	160,021	155,380	0	(19)	0	(19)	0	155,361	0	0	0	984	12/15/2046	1.A
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		01/26/2023	J P MORGAN SEC		315,128	306,000	290,346	290,582	0	89	0	89	0	290,671	0	24,457	24,457	6,609	09/14/2033	1.G FE
46648H-AY-9	JPMMT 2017-2 B1 3.652% 05/25/47		03/01/2023	Paydown		32,812	32,812	32,879	32,796	0	15	0	15	0	32,812	0	0	0	207	05/25/2047	1.A
46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.685% 12/25/49		03/01/2023	Paydown		25,036	25,036	23,016	0	0	2,021	0	2,021	0	25,036	0	0	0	146	12/25/2049	2.B FE
46651Y-AC-4	JPMMT 2019-9 A3 3.500% 05/25/50		03/01/2023	Paydown		44,250	44,250	44,873	44,604	0	(354)	0	(354)	0	44,250	0	0	0	259	05/25/2050	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		03/01/2023	Paydown		65,369	65,369	67,473	67,452	0	(2,083)	0	(2,083)	0	65,369	0	0	0	259	02/25/2050	1.A
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2023	Paydown		2,500	2,500	2,677	2,696	0	(196)	0	(196)	0	2,500	0	0	0	30	07/30/2047	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		01/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	136	04/30/2052	2.B FE
48305Q-AC-7	KAISER FOUNDATION HOSPIT 3.150% 05/01/27		02/16/2023	MORGAN STANLEY FIXED INC		1,887,060	2,000,000	1,917,380	1,955,721	0	1,306	0	1,306	0	1,957,027	0	(69,967)	(69,967)	19,250	05/01/2027	1.D FE
57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		03/01/2023	Paydown		978	978	861	884	0	94	0	94	0	978	0	0	0	9	11/25/2034	1.A FM
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		01/13/2023	Maturity		4,000,000	4,000,000	3,978,600	3,997,267	0	2,733	0	2,733	0	4,000,000	0	0	0	39,000	01/13/2023	1.D FE
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/01/2023	Paydown		687,298	687,298	667,487	685,997	0	1,301	0	1,301	0	687,298	0	0	0	3,818	11/25/2058	1.A
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2023	Paydown		83,996	83,996	86,514	84,115	0	(119)	0	(119)	0	83,996	0	0	0	528	04/15/2047	1.A
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		01/15/2023	Maturity		2,958,000	2,958,000	2,958,132	2,956,121	0	1,879	0	1,879	0	2,958,000	0	0	0	46,219	01/15/2023	2.C FE
62942K-AA-4	NRPMT 2013-1 A1 3.228% 07/25/43		03/01/2023	Paydown		25,532	25,532	24,894	25,187	0	346	0	346	0	25,532	0	0	0	138	07/25/2043	1.A
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		01/01/2023	Redemption 100.0000		73,075	73,075	73,075	73,075	0	0	0	0	0	73,075	0	0	0	0	12/01/2023	4.A
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		03/01/2023	Maturity		700,000	700,000	699,440	699,933	0	67	0	67	0	700,000	0	0	0	13,125	03/01/2023	2.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		01/30/2023	Paydown		2,500	2,500	2,514	2,511	0	(11)	0	(11)	0	2,500	0	0	0	22	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		01/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	01/30/2052	2.C FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/28/2023	BANK of AMERICA SEC		1,394,238	1,385,000	1,453,774	1,404,132	0	(1,421)	0	(1,421)	0	1,402,711	0	(8,473)	(8,473)	30,965	02/15/2025	3.A FE
648684-AA-6	NEW SEASONS LLC 3.890% 04/01/62		01/20/2023	Call 100.0000		3,685,000	3,685,000	3,685,000	3,685,000	0	0	0	0	0	3,685,000	0	0	0	21,455	04/01/2062	1.B FE
64909D-AA-7	NEW VILLAS ZIONSVILLE 4.400% 05/01/62		01/19/2023	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	17,105	05/01/2062	1.B FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		03/01/2023	Maturity		4,050,000	4,050,000	3,980,359	4,029,012	0	20,988	0	20,988	0	4,050,000	0	0	0	13,163	03/01/2023	2.A FE
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		02/10/2023	MORGAN STANLEY FIXED INC		614,944	709,000	659,116	662,779	0	676	0	676	0	663,456	0	(48,512)	(48,512)	9,952	03/01/2030	2.B FE
69357X-AA-9	PFP III 20218 2021-8 A 5.728% 08/09/37		02/14/2023	Paydown		1,736,606	1,736,606	1,736,606	1,736,606	0	0	0	0	0	1,736,606	0	0	0	16,114	08/09/2037	1.A FE
69403W-AB-3	PACIFIC BEACON LLC 5.008% 07/15/26		01/15/2023	Redemption 100.0000		85,360	85,360	72,556	81,575	0	3,785	0	3,785	0	85,360	0	0	0	1,536	07/15/2026	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69410P-AA-1	PACEWell 5 Trust20211 2021-1 A 2.628% 10/10/59		03/10/2023	Paydown		146,788	146,788	146,779	146,983	0	(195)	0	(195)	0	146,788	0	0	0	(41)	10/10/2059	1.A FE
713448-CG-1	PEPSICO INC 2.750% 03/01/23		03/01/2023	Maturity		3,000,000	3,000,000	2,997,120	2,999,819	0	181	0	181	0	3,000,000	0	0	0	41,250	03/01/2023	1.E FE
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		03/05/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	146	09/05/2048	2.C FE
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		03/05/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	12/05/2049	2.C FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2023	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1.D
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		02/23/2023	BANK of AMERICA SEC		219,826	259,000	260,399	260,237	0	(24)	0	(24)	0	260,213	0	(40,386)	(40,386)	7,786	07/15/2032	3.C FE
74333W-AL-6	Progress ResidenmSFR10 st 2021-SFR10 E2 3.666% 12/17/40		01/01/2023	Paydown		11,772	11,772	11,771	11,769	0	3	0	3	0	11,772	0	0	0	39	12/17/2040	2.C FE
74340X-BU-4	PROLOGIS TRUST 3.250% 06/30/26		02/01/2023	SUNTRUST		4,818,800	5,000,000	4,980,680	4,981,987	0	335	0	335	0	4,982,322	0	(163,522)	(163,522)	14,896	06/30/2026	1.G FE
74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		03/01/2023	Paydown		14,099	14,099	14,181	14,190	0	(90)	0	(90)	0	14,099	0	0	0	71	12/25/2049	1.A
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2023	Paydown		9,181	9,181	9,179	9,180	0	1	0	1	0	9,181	0	0	0	63	10/25/2063	1.A FE
76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		03/01/2023	Paydown		17,596	17,596	14,638	16,946	0	650	0	650	0	17,596	0	0	0	147	09/25/2034	1.A FM
76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		03/01/2023	Paydown		26,277	26,277	23,526	25,542	0	735	0	735	0	26,277	0	0	0	228	09/25/2034	1.A FM
78015K-7D-0	ROYAL BANK OF CANADA 1.950% 01/17/23		01/17/2023	Maturity		1,000,000	1,000,000	994,060	998,824	0	1,176	0	1,176	0	1,000,000	0	0	0	9,750	01/17/2023	1.E FE
78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		02/15/2023	SEAPORT GROUP LLC		123,314	119,000	119,124	119,120	0	(3)	0	(3)	0	119,117	0	4,197	4,197	1,352	01/15/2028	1.F FE
79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		03/01/2023	Paydown		12,950	12,950	10,470	12,274	0	676	0	676	0	12,950	0	0	0	96	09/25/2033	5.A FM
808513-CB-9	SCHWAB CORP 5.000% Perpet.		01/30/2023	Various		316,255	328,000	326,016	326,016	0	0	0	0	0	326,016	0	(9,761)	(9,761)	2,687	01/01/9999	2.B FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2023	Paydown		6,598	6,598	6,484	6,540	0	58	0	58	0	6,598	0	0	0	39	07/25/2043	1.A
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2023	Paydown		1,507	1,507	1,503	1,506	0	1	0	1	0	1,507	0	0	0	8	01/25/2045	1.A
81745R-AH-3	SEMT 2013-3 B2 3.529% 03/25/43		03/01/2023	Paydown		20,208	20,208	20,740	20,308	0	(99)	0	(99)	0	20,208	0	0	0	126	03/25/2043	1.A
85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		03/25/2023	Paydown		160,249	160,249	160,241	160,235	0	14	0	14	0	160,249	0	0	0	527	09/25/2037	1.A FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		02/23/2023	STIFEL NICHOLAS		306,788	303,000	310,575	305,078	0	(242)	0	(242)	0	304,836	0	1,952	1,952	4,318	06/15/2024	3.A FE
862121-A#-7	STORE CAPITAL CORP PP 4.730% 04/28/26		03/09/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	70,950	04/28/2026	2.B FE
86765B-AL-3	SUNOCO LOGISTICS PARTNER 3.450% 01/15/23		01/15/2023	Maturity		1,000,000	1,000,000	940,650	999,658	0	342	0	342	0	1,000,000	0	0	0	17,250	01/15/2023	2.C FE
872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		03/20/2023	Paydown		200,000	200,000	199,913	199,935	0	65	0	65	0	200,000	0	0	0	697	08/20/2045	1.F FE
87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		02/25/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	143	08/25/2051	2.B FE
87901J-AH-8	TGNA 5.000% 09/15/29		03/10/2023	US BANCORP		136,769	158,000	152,668	152,840	0	142	0	142	0	152,982	0	(16,213)	(16,213)	3,928	09/15/2029	3.B FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2023	Various		66,900	66,900	66,828	66,888	0	11	0	11	0	66,900	0	0	0	1,023	03/30/2024	2.B FE
88033G-DA-5	TENET HEALTHCARE 5.125% 11/01/27		01/20/2023	Various		644,000	644,000	644,000	644,000	0	0	0	0	0	644,000	0	0	0	7,243	11/01/2027	3.C FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		03/15/2023	Paydown		161,937	161,937	185,645	174,072	0	(12,135)	0	(12,135)	0	161,937	0	0	0	1,761	06/15/2047	1.C FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		02/09/2023	BANK of AMERICA SEC		259,720	261,241	299,427	276,247	0	(384)	0	(384)	0	275,863	0	(16,143)	(16,143)	2,340	07/15/2059	1.A FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		01/15/2023	Paydown		5,646	5,646	6,471	5,970	0	(324)	0	(324)	0	5,646	0	0	0	26	07/15/2059	1.A FE
89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		03/01/2023	Paydown		31,775	31,775	31,582	31,607	0	168	0	168	0	31,775	0	0	0	169	03/25/2058	1.A
89832Q-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		01/25/2023	J P MORGAN SEC		531,274	547,000	568,992	566,707	0	(161)	0	(161)	0	566,546	0	(35,272)	(35,272)	11,314	03/01/2030	2.B FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		01/07/2023	Redemption 100.0000		79,148	79,148	79,148	79,148	0	0	0	0	0	79,148	0	0	0	1,227	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2023	Redemption 100.0000		139,455	139,455	139,455	139,455	0	0	0	0	0	139,455	0	0	0	2,615	09/03/2026	2.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2023	Redemption 100.0000		51,697	51,697	51,697	51,697	0	0	0	0	0	51,697	0	0	0	261	06/30/2030	1.F PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2023	Paydown		242,087	242,087	249,338	242,451	0	(364)	0	(364)	0	242,087	0	0	0	1,520	05/15/2047	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2023	Paydown		112,064	112,064	115,420	112,118	0	(54)	0	(54)	0	112,064	0	0	0	696	03/15/2046	1.A
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		01/30/2023	Redemption 100.0000		27,784	27,784	28,035	27,812	0	(28)	0	(28)	0	27,784	0	0	0	0	04/30/2024	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26		02/23/2023	JANE STREET EXECUTION SERVICES		4,821,850	5,000,000	4,994,850	4,998,130	0	(49)	0	(49)	0	4,998,081	0	(176,231)	(176,231)	47,833	06/03/2026	2.B FE
94978#-AH-0	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24		03/10/2023	Redemption 100.0000		21,701	21,701	21,701	21,701	0	0	0	0	0	21,701	0	0	0	213	01/10/2024	2.B
95002T-AA-2	WFMBS 2020-3 A1 3.000% 06/25/50		03/01/2023	Paydown		34,973	34,973	36,121	36,119	0	(1,146)	0	(1,146)	0	34,973	0	0	0	160	06/25/2050	1.A
95002X-BH-7	WFCM 2020-C57 XA 2.080% 08/15/53		03/01/2023	Paydown		0	0	17,211	14,230	0	(14,230)	0	(14,230)	0	0	0	0	0	412	08/15/2053	1.A FE
97652Q-BL-2	WIN 2014-2 B3 4.085% 09/20/44		03/01/2023	Paydown		43,940	43,940	45,313	44,465	0	(525)	0	(525)	0	43,940	0	0	0	291	09/20/2044	1.A
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		02/01/2023	Maturity		3,200,000	3,200,000	3,232,800	3,200,000	0	0	0	0	0	3,200,000	0	0	0	52,000	02/01/2023	2.A FE
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	02/01/2023	J P MORGAN SEC		259,910	329,000	329,000	329,000	0	0	0	0	0	329,000	0	(69,090)	(69,090)	3,180	10/27/2081	2.C FE
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	01/15/2023	Maturity		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	2,434	01/15/2023	3.C FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2023	Redemption 100.0000		38,891	38,891	38,891	38,891	0	0	0	0	0	38,891	0	0	0	1,052	03/03/2024	2.B
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D	02/27/2023	Redemption 100.0000		19,231	19,231	16,010	16,366	0	2,865	0	2,865	0	19,231	0	0	0	302	02/12/2026	5.C FE
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	02/01/2023	Various		4,146,589	4,103,000	4,204,813	4,149,257	0	(2,668)	0	(2,668)	0	4,146,589	0	0	0	36,699	06/15/2026	5.A FE
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D	02/09/2023	BANK of AMERICA SEC		394,046	411,000	423,913	418,088	0	(445)	0	(445)	0	417,643	0	(23,597)	(23,597)	10,172	10/01/2026	4.A FE
344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	D	03/09/2023	Call 75.2780		3,011,120	4,000,000	4,331,200	4,316,747	0	(1,540)	0	(1,540)	0	4,315,207	0	0	0	(1,214,254)	01/16/2050	2.A FE
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D	03/20/2023	GOLDMAN SACHS		644,875	770,000	667,900	670,909	0	1,882	0	1,882	0	672,791	0	(27,916)	(27,916)	11,750	04/20/2032	2.C FE
44920U-AM-0	HYUNDAI CAPITAL SERVICES 3.750% 03/05/23	D	03/05/2023	Maturity		10,000,000	10,000,000	9,977,000	9,998,289	0	1,711	0	1,711	0	10,000,000	0	0	0	187,500	03/05/2023	2.A FE
55292W-AA-8	MC BRAZIL DWNSTRM 7.250% 06/30/31	D	01/01/2023	Redemption 100.0000		9,247	9,247	9,326	9,318	0	(71)	0	(71)	0	9,247	0	0	0	0	06/30/2031	3.C FE
591555-AF-4	METINVEST BV 7.750% 10/17/29	D	02/08/2023	MORGAN STANLEY FIXED INC		300,750	600,000	644,100	636,905	0	(494)	0	(494)	0	636,411	0	(335,661)	(335,661)	10,721	10/17/2029	5.B FE
78485W-AA-7	STWD 2019-FL1 A 5.753% 07/15/38	D	02/15/2023	Paydown		158,058	158,058	158,058	158,058	0	0	0	0	0	158,058	0	0	0	1,525	07/15/2038	1.A FE
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	02/13/2023	Various		233,325	306,000	307,850	307,358	0	(38)	0	(38)	0	307,320	0	(73,995)	(73,995)	9,070	08/01/2029	3.B FE
92857W-BJ-8	VODAFONE GROUP PLC 4.125% 05/30/25	D	02/28/2023	J P MORGAN SEC		2,432,050	2,500,000	2,475,725	2,490,726	0	556	0	556	0	2,491,282	0	(59,232)	(59,232)	26,354	05/30/2025	2.B FE
G55555-AR-0	LOGAN GROUP CO LTD 7.500% 08/25/23	D	01/31/2023	MORGAN STANLEY FIXED INC		90,000	300,000	70,355	66,527	3,828	0	0	3,828	0	70,355	0	19,645	19,645	0	08/25/2023	6. *
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD PP 4.230% 03/27/23	C	03/27/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,300	03/27/2023	2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						153,501,996	157,294,325	156,304,649	147,405,556	3,828	32,321	0	36,149	0	156,790,332	0	(2,001,408)	(2,001,408)	897,778	XXX	XXX
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/03/2023	BARCLAYS		286,000	286,000	271,343	271,343	0	0	0	0	0	271,343	0	14,658	14,658	5,276	01/01/9999	3.A FE
369604-BQ-5	GENERAL ELECTRIC CO 8.196% Perpet.		03/15/2023	Call 100.0000		337,000	337,000	309,872	309,872	0	0	0	0	0	309,872	0	27,128	27,128	0	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						623,000	623,000	581,215	581,215	0	0	0	0	0	581,215	0	41,786	41,786	5,276	XXX	XXX
2509999997. Total - Bonds - Part 4						194,305,959	199,289,798	197,407,629	165,400,132	3,785	(30,192)	0	(26,407)	0	197,810,041	0	(2,217,154)	(2,217,154)	1,053,940	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						194,305,959	199,289,798	197,407,629	165,400,132	3,785	(30,192)	0	(26,407)	0	197,810,041	0	(2,217,154)	(2,217,154)	1,053,940	XXX	XXX
902973-73-4	U S BANCORP PREFERRED		01/13/2023	JANNEY MONTGOMERY SCOTT NINC	9,773.000	167,141	0.00	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						167,141	XXX	168,164	151,482	16,682	0	0	16,682	0	168,164	0	(1,022)	(1,022)	2,291	XXX	XXX
03073E-10-5	AMERISOURCEBERGEN CORP		02/22/2023	GOLDMAN SACHS	2,573.000	411,066		289,818	426,372	(136,554)	0	0	(136,554)	0	289,818	0	121,249	121,249	1,248		
036752-10-3	ELEVANCE HEALTH, INC		03/28/2023	S. G. COWEN SECURITIES CORP.	554.000	259,745		84,481	284,185	(199,704)	0	0	(199,704)	0	84,481	0	175,264	175,264	820		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/27/2023	S. G. COWEN SECURITIES CORP.	1,050.000	225,968		212,723	250,803	(38,080)	0	0	(38,080)	0	212,723	0	13,245	13,245	1,313		
149123-10-1	CATERPILLAR INC		03/27/2023	S. G. COWEN SECURITIES CORP.	2,736.000	596,624		247,503	655,436	(407,933)	0	0	(407,933)	0	247,503	0	349,122	349,122	3,283		
191216-10-0	COCA-COLA CO		03/24/2023	S. G. COWEN SECURITIES CORP.	6,304.000	381,170		266,599	400,997	(134,399)	0	0	(134,399)	0	266,599	0	114,571	114,571	0		
244199-10-5	DEERE & COMPANY		03/17/2023	Various	2,010.000	775,081		161,121	861,808	(700,687)	0	0	(700,687)	0	161,121	0	613,960	613,960	2,412		
580135-10-1	McDONALDS		02/07/2023	Keefe Bruyette & Woods Eq	1,269.000	337,894		162,736	334,420	(171,683)	0	0	(171,683)	0	162,736	0	175,158	175,158	0		
681919-10-6	OMNICOM GROUP		03/24/2023	S. G. COWEN SECURITIES CORP.	4,385.000	382,110		331,495	357,684	(26,189)	0	0	(26,189)	0	331,495	0	50,615	50,615	3,070		
704326-10-7	PAYCHEX INC		03/27/2023	S. G. COWEN SECURITIES CORP.	2,513.000	274,343		294,194	252,152	5,080	0	0	5,080	0	294,194	0	(19,850)	(19,850)	1,724		
718546-10-4	PHILLIPS 66		02/07/2023	Keefe Bruyette & Woods Eq	2,907.000	293,417		225,330	302,561	(77,231)	0	0	(77,231)	0	225,330	0	68,087	68,087	0		
863667-10-1	STRYKER CORP		03/28/2023	S. G. COWEN SECURITIES CORP.	2,652.000	738,466		553,232	648,387	(95,155)	0	0	(95,155)	0	553,232	0	185,233	185,233	1,989		
88642R-10-9	TIDEWATER INC		01/27/2023	Various	63,760.000	2,745,392		680,319	2,349,556	(1,669,237)	0	0	(1,669,237)	0	680,319	0	2,065,073	2,065,073	0		
91913Y-10-0	VALERO ENERGY CORP		03/24/2023	Various	4,034.000	528,220		256,611	511,753	(255,142)	0	0	(255,142)	0	256,611	0	271,609	271,609	2,171		
G29183-10-3	EATON CORP PLC		03/27/2023	S. G. COWEN SECURITIES CORP.	1,003.000	164,839		105,364	157,421	(52,057)	0	0	(52,057)	0	105,364	0	59,476	59,476	863		
G65431-12-7	NOBLE CORP PLC NOBLE		01/31/2023	S G COWEN FIXED INC	1,523.000	61,220		26,043	57,432	(31,389)	0	0	(31,389)	0	26,043	0	35,176	35,176	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,175,555	XXX	3,897,569	7,850,967	(3,990,360)	0	0	(3,990,360)	0	3,897,569	0	4,277,988	4,277,988	18,893	XXX	XXX
31337#-10-5	FHLB CINCINNATI		03/15/2023	PRIVATE PLACEMENT	11,732.000	1,173,200		1,173,200	1,173,200	0	0	0	0	0	1,173,200	0	0	0	7,870		
31339*-10-7	FHLB Indianapolis		03/01/2023	PRIVATE PLACEMENT	17.000	1,700		1,531	1,700	(169)	0	0	(169)	0	1,531	0	169	169	19		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,174,900	XXX	1,174,731	1,174,900	(169)	0	0	(169)	0	1,174,731	0	169	169	7,889	XXX	XXX
5989999997. Total - Common Stocks - Part 4						9,350,455	XXX	5,072,300	9,025,867	(3,990,529)	0	0	(3,990,529)	0	5,072,300	0	4,278,157	4,278,157	26,782	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						9,350,455	XXX	5,072,300	9,025,867	(3,990,529)	0	0	(3,990,529)	0	5,072,300	0	4,278,157	4,278,157	26,782	XXX	XXX
5999999999. Total - Preferred and Common Stocks						9,517,596	XXX	5,240,464	9,177,349	(3,973,847)	0	0	(3,973,847)	0	5,240,464	0	4,277,135	4,277,135	29,073	XXX	XXX
6009999999 - Totals						203,823,555	XXX	202,648,093	174,577,481	(3,970,062)	(30,192)	0	(4,000,254)	0	203,050,505	0	2,059,981	2,059,981	1,083,013	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/14/2023	4,068		192.49	37,662			19,362		19,362	4,597					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2020	04/17/2023	1,505		192.68	13,978			6,818		6,818	1,460					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2023	8,265		192.51	76,686			41,240		41,240	10,083					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2020	05/12/2023	939		192.69	8,742			4,687		4,687	1,090					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/15/2020	05/15/2023	2,387		192.68	22,218			12,009		12,009	2,793					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2020	05/25/2023	4,947		192.66	46,030			25,475		25,475	5,837					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2020	06/14/2023	6,143		192.58	57,139			33,295		33,295	7,494					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2020	06/15/2023	312		192.52	2,898			1,708		1,708	386					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2023	1,970		192.87	18,354			10,521		10,521	2,325					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2023	1,672		193.79	15,649			8,243		8,243	1,705					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2020	07/18/2023	335		194.00	3,140			1,618		1,618	332					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	5,753		194.32	53,999			27,214		27,214	5,523					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	5,743		194.51	53,951			27,565		27,565	5,570					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	468		194.51	4,168			2,246		2,246	454					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/17/2020	08/15/2023	1,306		195.19	11,679			6,310		6,310	1,280					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2020	08/25/2023	236		194.60	2,222			1,149		1,149	232					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/25/2023	483		194.60	4,305			2,348		2,348	473					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	3,843		194.63	36,128			19,331		19,331	3,882					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2020	09/14/2023	272		194.63	2,427			1,370		1,370	275					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2020	09/15/2023	2,875		194.75	25,648			14,492		14,492	2,904					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	4,261		193.38	39,799			25,140		25,140	5,156					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	517		193.38	4,580			3,051		3,051	626					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	3,615		195.01	33,981			18,474		18,474	3,651					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	56		195.01	503			288		288	57					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	1,361		194.78	12,111			7,170		7,170	1,415					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2020	10/16/2023	344		194.78	3,229			1,813		1,813	358					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	4,689		193.65	43,766			28,227		28,227	5,627					-	0001

STATEMENT AS OF MARCH 31, 2023 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2020	10/27/2023	217		193.65	1,919			1,306		1,306	260					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	1,104		194.75	9,826			6,094		6,094	1,192					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	6,578		194.75	61,744			36,309		36,309	7,104					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	430		195.49	4,049			2,200		2,200	430					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/16/2020	11/15/2023	2,281		195.49	20,382			11,681		11,681	2,281					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/24/2020	11/27/2023	469		196.34	4,434			2,240		2,240	431					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	1,717		196.85	15,447			8,001		8,001	1,528					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2023	8,717		196.85	82,711			40,623		40,623	7,758					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	432		196.83	4,097			2,017		2,017	384					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2020	12/15/2023	1,727		196.83	15,538			8,067		8,067	1,537					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	413		196.21	3,702			2,093		2,093	400					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	5,780		196.21	54,659			29,302		29,302	5,606					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	191		198.82	1,733			766		766	115					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/12/2024	1,931		198.82	18,470			7,745		7,745	1,159					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	1,741		198.20	15,767			7,502		7,502	1,166					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2021	01/16/2024	656		198.20	6,266			2,827		2,827	439					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	409		198.28	3,702			1,777		1,777	286					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	3,354		198.28	32,053			14,589		14,589	2,348					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	613		200.65	5,609			2,164		2,164	349					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	1,924		200.65	18,567			6,791		6,791	1,097					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/16/2021	02/15/2024	696		201.04	6,384			2,465		2,465	397					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	5,043		198.31	47,900			22,994		22,994	3,984					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	343		198.31	3,087			1,564		1,564	271					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	7,307		201.86	70,653			24,113		24,113	4,092					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	659		201.86	6,038			2,174		2,174	369					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	767		202.01	7,037			2,494		2,494	422					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2021	03/15/2024	99		202.01	958			322		322	54					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	3,013		201.10	29,088			10,969		10,969	1,929					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/27/2024	3,431		201.10	31,395			12,489		12,489	2,196					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2021	04/12/2024	2,419		201.74	23,375			8,974		8,974	1,717					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	5,522		201.74	50,576			20,486		20,486	3,921					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/14/2023	1,556		201.74	12,372			93		93	(778)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	544		202.07	5,269			1,965		1,965	376					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/15/2024	4,825		202.07	44,265			17,418		17,418	3,329					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/15/2021	04/17/2023	2,796		202.07	22,261			168		168	(1,314)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/27/2023	1,938		201.28	15,366			562		562	(853)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2021	04/26/2024	3,130		201.28	30,177			12,301		12,301	2,347					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/12/2023	421		201.77	3,341			185		185	(135)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2021	05/14/2024	2,329		201.77	22,560			8,898		8,898	1,654					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	188		201.74	1,820			723		723	136					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2023	4,635		201.74	36,746			2,271		2,271	(1,390)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/17/2021	05/15/2024	1,175		201.74	10,760			4,511		4,511	846					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	69		202.44	636			250		250	46					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/25/2023	2,109		202.44	16,781			1,055		1,055	(527)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	1,176		202.44	11,400			4,256		4,256	776					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2023	2,402		203.97	19,306			1,129		1,129	(456)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	2,035		203.97	19,920			6,531		6,531	1,160					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/11/2021	06/14/2024	10,992		203.97	102,011			35,284		35,284	6,265					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	637		204.14	6,240			2,019		2,019	357					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/15/2023	1,200		204.14	9,653			552		552	(216)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2021	06/17/2024	1,886		204.14	17,518			5,978		5,978	1,056					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	594		203.72	5,481			1,978		1,978	344					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2023	1,409		203.72	11,308			888		888	(197)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	638		203.72	6,214			2,125		2,125	370					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	5,567		203.88	54,140			19,540		19,540	3,619					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/12/2024	221		203.88	2,034			775		775	143					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/14/2023	996		203.88	7,978			777		777	(80)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	5,392		203.25	49,649			20,060		20,060	3,721					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/16/2024	2,135		203.25	20,745			7,943		7,943	1,473					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2021	07/18/2023	1,919		203.25	15,366			1,785		1,785	(96)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/27/2023	1,124		203.70	9,023			1,057		1,057	(34)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	1,797		203.70	17,531			6,504		6,504	1,204					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2021	07/26/2024	412		203.70	3,814			1,493		1,493	276					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	344		203.62	3,171			1,275		1,275	230					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2024	2,780		203.62	27,055			10,313		10,313	1,862					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2023	1,960		203.62	15,721			2,195		2,195	59					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	74		203.40	717			279		279	50					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2023	2,606		203.40	20,882			3,049		3,049	104					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/16/2021	08/15/2024	811		203.40	7,475			3,066		3,066	552					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	4,268		203.60	41,538			16,048		16,048	2,860					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/25/2023	1,493		203.60	11,947			1,822		1,822	105					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	6,979		203.60	64,371			26,242		26,242	4,676					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2023	3,320		202.69	26,449			5,379		5,379	564					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	8,451		202.69	81,881			34,819		34,819	6,254					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	153		202.69	1,404			630		630	113					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/15/2023	10,178		202.88	81,155			16,082		16,082	1,730					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	3,105		202.88	30,114			12,607		12,607	2,236					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2021	09/17/2024	5,718		202.88	52,548			23,214		23,214	4,117					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2023	846		202.14	6,720			1,599		1,599	211					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	6,496		202.14	62,630			28,255		28,255	5,002					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	134		202.14	1,220			581		581	103					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/13/2023	2,263		201.53	17,980			5,068		5,068	747					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	94		201.53	857			452		452	83					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2021	10/11/2024	3,950		201.53	37,890			18,919		18,919	3,476					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	2,832		202.30	25,728			12,831		12,831	2,351					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/15/2024	751		202.30	7,205			3,404		3,404	624					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/15/2021	10/16/2023	2,743		202.30	21,701			5,569		5,569	768					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2021	10/27/2023	2,511		202.73	19,902			4,996		4,996	678					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	612		202.73	5,543			2,697		2,697	489					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2021	10/25/2024	5,248		202.73	50,221			23,145		23,145	4,199					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	4,807		203.45	46,259			20,334		20,334	3,653					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2024	2,463		203.45	22,445			10,416		10,416	1,872					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2021	11/14/2023	1,750		203.45	13,920			3,395		3,395	490					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	408		203.48	3,909			1,721		1,721	306					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2023	1,450		203.48	11,505			2,813		2,813	406					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/15/2021	11/15/2024	2,074		203.48	18,821			8,752		8,752	1,555					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	59		202.87	536			264		264	47					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2024	5,797		202.87	55,507			25,912		25,912	4,637					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/22/2021	11/27/2023	976		202.87	7,742			2,147		2,147	332					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/13/2024	14,893		200.43	140,594			80,422		80,422	14,148					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2021	12/14/2023	1,552		200.43	12,129			4,857		4,857	853					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	373		201.30	3,525			1,893		1,893	332					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/16/2024	1,118		201.30	10,013			5,678		5,678	995					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2021	12/15/2023	1,987		201.30	15,560			5,623		5,623	954					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2023	1,404		202.28	11,076			3,650		3,650	618					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2021	12/27/2024	1,780		202.28	16,056			8,471		8,471	1,477					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2021	12/27/2024	2,437		202.28	23,220			11,601		11,601	2,023					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	150		200.63	1,326			836		836	150					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/12/2024	2,273		200.63	17,647			7,500		7,500	1,068					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2022	01/14/2025	6,220		200.63	58,282			34,772		34,772	6,220					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	2,961		199.60	26,004			17,766		17,766	3,168					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/16/2024	2,856		199.60	22,002			10,623		10,623	1,571					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/18/2022	01/15/2025	521		199.60	4,836			3,126		3,126	558					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	386		196.80	3,336			2,800		2,800	487					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/27/2025	1,585		196.80	14,477			11,494		11,494	1,998					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2022	01/26/2024	1,799		196.80	13,664			9,048		9,048	1,493					-	0001

STATEMENT AS OF MARCH 31, 2023 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2024	1,325		199.94	10,176			5,037		5,037	822					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2022	02/14/2025	680		199.94	5,930			4,047		4,047	707					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2022	02/14/2025	8,217		199.94	76,071			48,894		48,894	8,546					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	7,264		199.20	62,945			45,473		45,473	7,918					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/15/2024	4,367		199.20	33,321			17,907		17,907	2,970					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2022	02/18/2025	818		199.20	7,498			5,122		5,122	892					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2022	02/27/2025	2,870		199.62	26,415			17,538		17,538	3,014					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2024	2,445		199.62	18,690			9,803		9,803	1,662					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2022	02/27/2025	5,160		199.62	44,908			31,526		31,526	5,418					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	9,134		202.66	84,961			49,686		49,686	8,494					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2024	3,405		202.66	26,427			11,678		11,678	2,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2022	03/14/2025	3,267		202.66	28,731			17,770		17,770	3,038					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	3,131		201.54	27,259			16,969		16,969	2,912					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/17/2025	987		201.54	9,094			5,352		5,352	918					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2022	03/15/2024	1,861		201.54	14,288			6,345		6,345	1,079					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	5,206		204.38	45,539			23,323		23,323	4,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2024	1,879		204.38	14,554			4,885		4,885	827					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2022	03/27/2025	1,761		204.38	16,308			7,891		7,891	1,356					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	8,087		202.68	73,263			42,212		42,212	7,359					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/14/2025	94		202.68	802			489		489	85					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2022	04/12/2024	1,066		202.68	8,122			3,613		3,613	693					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2022	04/14/2023	3,217		202.68	17,930			64		64	(1,351)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/17/2023	11,166		202.40	61,924			447		447	(4,690)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	1,408		202.40	12,740			7,350		7,350	1,295					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2024	5,163		202.40	39,188			17,554		17,554	3,356					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/18/2022	04/15/2025	4,274		202.40	36,503			22,309		22,309	3,932					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/26/2024	1,049		201.23	7,913			4,142		4,142	786					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	571		201.23	5,129			3,303		3,303	571					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/27/2023	5,327		201.23	29,373			1,598		1,598	(2,344)					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2022	04/25/2025	631		201.23	5,347			3,648		3,648	631					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2024	2,459		201.34	18,563			9,785		9,785	1,844					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	5,970		201.34	53,729			34,566		34,566	5,910					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/12/2023	6,045		201.34	33,224			3,143		3,143	(1,934)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/12/2022	05/14/2025	214		201.34	1,815			1,237		1,237	211					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2023	10,541		201.60	58,013			5,376		5,376	(3,162)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	6,657		201.60	56,632			37,943		37,943	6,524					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2025	1,553		201.60	13,991			8,850		8,850	1,522					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/16/2022	05/15/2024	6,895		201.60	52,125			26,821		26,821	5,033					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/23/2024	2,100		201.93	15,900			7,979		7,979	1,470					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/25/2023	2,189		201.93	12,067			1,291		1,291	(525)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	13,970		201.93	119,610			78,373		78,373	13,411					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/25/2022	05/27/2025	4,764		201.93	43,194			26,726		26,726	4,573					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	13,637		202.25	120,525			75,547		75,547	12,818					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2023	4,000		202.25	21,924			3,080		3,080	(600)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/14/2024	1,419		202.25	10,590			5,350		5,350	965					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2022	06/13/2025	79		202.25	659			438		438	74					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/15/2023	11,143		201.92	60,750			9,472		9,472	(1,449)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	778		201.92	6,845			4,401		4,401	739					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/17/2024	4,358		201.92	32,472			16,953		16,953	3,051					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/15/2022	06/16/2025	5,388		201.92	44,717			30,498		30,498	5,119					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2023	3,183		201.37	17,435			3,597		3,597	(127)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2022	06/27/2025	576		201.37	5,127			3,393		3,393	565					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2024	318		201.37	2,381			1,309		1,309	235					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2022	06/27/2025	23,132		201.37	194,239			136,245		136,245	22,669					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2023	3,048		199.16	16,389			6,400		6,400	701					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2022	07/14/2025	10,815		199.16	90,037			74,843		74,843	12,654					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/14/2025	15,852		199.16	139,855			109,693		109,693	18,546					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2022	07/12/2024	2,526		199.16	18,661			13,234		13,234	2,500					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	3,409		199.49	30,124			23,656		23,656	4,022					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/16/2024	12,783		199.49	94,605			67,236		67,236	12,655					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/15/2025	10,076		199.49	84,018			69,925		69,925	11,889					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/15/2022	07/18/2023	11,955		199.49	64,634			25,585		25,585	2,869					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	1,060		199.98	9,413			7,018		7,018	1,187					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/26/2024	3,300		199.98	24,552			16,337		16,337	3,036					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/25/2025	11,171		199.98	93,605			73,953		73,953	12,512					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/26/2022	07/27/2023	2,810		199.98	15,230			5,480		5,480	562					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2024	3,636		198.86	26,823			19,887		19,887	3,636					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2023	3,807		198.86	20,515			9,859		9,859	1,485					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2022	08/14/2025	7,241		198.86	63,648			51,558		51,558	8,545					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2024	7,469		198.83	54,945			41,003		41,003	7,469					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	1,504		198.83	13,216			10,722		10,722	1,774					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2023	10,185		198.83	54,675			26,582		26,582	3,972					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/15/2022	08/15/2025	12,176		198.83	100,956			86,817		86,817	14,368					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2025	1,573		198.38	13,697			11,560		11,560	1,903					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/27/2024	2,465		198.38	18,044			14,100		14,100	2,564					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2022	08/25/2023	2,596		198.38	13,854			7,554		7,554	1,246					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2022	08/27/2025	5,353		198.38	43,967			39,347		39,347	6,478					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	8,941		197.29	76,381			70,188		70,188	11,445					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/13/2024	3,878		197.29	27,999			24,235		24,235	4,304					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2022	09/12/2025	7,187		197.29	57,854			56,421		56,421	9,200					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2022	09/14/2023	6,392		197.29	33,795			23,074		23,074	4,218					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/15/2023	12,454		197.12	65,794			46,081		46,081	8,469					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	309		197.12	2,629			2,454		2,454	399					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/17/2024	6,722		197.12	48,230			42,549		42,549	7,528					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/15/2022	09/16/2025	9,507		197.12	76,084			75,390		75,390	12,264					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	7,658		195.08	59,909			68,007		68,007	10,798					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/27/2023	5,265		195.08	27,421			25,743		25,743	5,159					-	0001

SCHEDULE DB - PART A - SECTION 1

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/26/2025	836		195.08	6,944			7,420		7,420	1,178					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/26/2022	09/27/2024	3,060		195.08	21,611			22,432		22,432	3,887					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/11/2024	2,926		195.51	20,592			21,650		21,650	3,920					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/13/2023	6,736		195.51	35,032			32,536		32,536	6,332					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2022	10/14/2025	11,053		195.51	86,440			97,931		97,931	15,806					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2022	10/14/2025	9,324		195.51	77,478			82,614		82,614	13,334					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/25/2024	1,215		195.86	8,592			8,822		8,822	1,580					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	6,852		195.86	57,169			59,748		59,748	9,593					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2023	3,896		195.86	20,372			18,582		18,582	3,584					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2022	10/27/2025	352		195.86	2,767			3,072		3,072	493					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	9,277		195.97	73,265			80,709		80,709	12,895					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2023	4,246		195.97	22,298			20,633		20,633	3,991					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2025	6,868		195.97	57,609			59,755		59,755	9,547					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/10/2022	11/14/2024	4,348		195.97	30,842			31,520		31,520	5,521					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	7,475		195.46	58,728			66,375		66,375	10,689					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/15/2023	12,796		196.16	66,231			61,035		61,035	11,772					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2024	4,451		195.46	31,360			33,071		33,071	5,920					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/16/2023	10,130		195.46	52,593			49,535		49,535	9,725					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/17/2025	5,914		196.16	46,226			50,975		50,975	8,161					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	10/15/2025	46		195.46	385			409		409	66					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/18/2022	11/15/2024	4,282		196.16	29,993			30,661		30,661	5,396					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	576		196.17	4,543			4,977		4,977	795					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2024	1,754		196.17	12,453			12,608		12,608	2,210					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/27/2023	6,209		196.17	32,642			30,175		30,175	5,774					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2022	11/26/2025	3,099		196.17	25,962			26,778		26,778	4,277					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	7,732		195.82	65,253			68,270		68,270	10,824					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/14/2023	7,267		195.82	37,852			37,570		37,570	7,267					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/12/2025	4,152		195.82	33,008			36,660		36,660	5,812					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2022	12/13/2024	6,690		195.82	47,553			49,438		49,438	8,496					-	0001

STATEMENT AS OF MARCH 31, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/16/2024	5,616		194.98	39,749			43,861		43,861	7,582					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	2,857		194.98	24,007			26,339		26,339	1,857					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2023	11,565		194.98	59,983			65,113		65,113	12,837					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/15/2022	12/15/2025	5,144		194.98	40,722			47,429		47,429	7,562					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	1,036		193.97	8,141			10,072		10,072	1,565					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2023	3,315		193.97	17,168			20,818		20,818	4,077					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/27/2024	2,444		193.97	17,206			20,380		20,380	3,446					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2022	12/23/2025	12,095		193.97	100,878			117,560		117,560	18,263					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2026	3,684		196.00		31,263		32,969		32,969	1,706					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/14/2025	2,020		196.00		14,414		15,335		15,335	921					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2023	01/12/2024	4,301		196.00		22,424		22,881		22,881	458					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	5,062		196.18		40,415		45,353		45,353	4,938					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2026	1,646		196.18		13,954		14,752		14,752	799					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/16/2024	5,607		196.18		29,260		30,054		30,054	794					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/17/2023	01/15/2025	3,410		196.18		24,285		25,917		25,917	1,632					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	1,069		196.36		8,547		9,422		9,422	875					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2026	2,567		196.36		21,773		22,613		22,613	840					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/27/2025	2,307		196.36		16,489		17,187		17,187	698					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2023	01/26/2024	4,405		196.36		23,009		23,083		23,083	74					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	2,307		196.35		19,343		20,395		20,395	1,052					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/14/2025	2,007		196.35		14,223		15,050		15,050	826					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/13/2023	02/13/2026	1,833		196.35		14,472		16,208		16,208	1,736					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2023	02/14/2024	4,487		196.35		23,435		24,139		24,139	705					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/15/2024	5,460		196.33		28,408		29,430		29,430	1,022					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	1,956		196.33		16,320		17,329		17,329	1,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/18/2025	4,375		196.33		30,924		32,858		32,858	1,934					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/15/2023	02/17/2026	5,389		196.33		42,320		47,746		47,746	5,426					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	3,190		195.93		26,438		28,901		28,901	2,463					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2024	3,190		195.93		16,625		18,087		18,087	1,462					-	0001

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2026	495		195.93		3,861		4,485		4,485	625					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2023	02/27/2025	1,552		195.93		10,914		11,978		11,978	1,065					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2023	03/13/2026	4,708		195.19		39,793		47,883		47,883	8,090					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2025	5,610		195.19		39,968		49,928		49,928	9,961					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2023	03/14/2024	7,132		195.19		37,306		49,921		49,921	12,615					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	877		193.74		7,361		8,862		8,862	1,501					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/16/2026	2,219		193.74		17,544		22,417		22,417	4,873					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/15/2024	6,762		193.74		35,108		46,993		46,993	11,885					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/15/2023	03/17/2025	3,334		193.74		23,579		29,476		29,476	5,897					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2026	8,105		195.30		69,494		76,110		76,110	6,617					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2023	03/27/2024	6,431		195.30		33,786		39,744		39,744	5,958					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2023	03/27/2025	1,510		195.30		10,856		12,205		12,205	1,349					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2020	04/17/2023	471		212.35	5,920			2,190		2,190	(532)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2020	04/27/2023	674		212.08	8,480			3,601		3,601	(519)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/15/2020	05/15/2023	2,638		212.26	33,264			14,801		14,801	(1,768)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2020	05/26/2023	14		212.60	179			79		79	(9)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/12/2020	06/14/2023	649		212.71	8,073			3,828		3,828	(363)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2020	06/15/2023	94		212.93	1,174			543		543	(54)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2020	07/14/2023	244		213.34	3,058			1,472		1,472	(105)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2020	07/17/2023	1,453		213.40	18,228			8,789		8,789	(625)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2020	08/14/2023	94		213.79	1,172			585		585	(34)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/17/2020	08/15/2023	1,355		213.96	16,994			8,498		8,498	(488)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2020	08/25/2023	9		213.86	117			60		60	(3)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2020	09/15/2023	210		214.38	2,651			1,337		1,337	(63)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/13/2023	37		215.12	473			238		238	(8)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2020	10/16/2023	93		215.18	1,182			595		595	(20)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2023	464		213.20	5,821			3,529		3,529	(33)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2023	156		218.16	2,030			832		832	(42)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/16/2020	11/15/2023	364		219.64	4,776			1,726		1,726	(117)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2023	130		222.46	1,746			525		525	(43)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2020	12/15/2023	157		223.49	2,104			581		581	(53)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2023	72		223.18	952			282		282	(22)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/12/2024	129		224.27	1,740			494		494	(38)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/15/2021	01/16/2024	156		224.01	2,104			616		616	(42)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/26/2024	1,183		224.83	15,987			4,484		4,484	(284)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	142		225.40	1,923			539		539	(27)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/16/2021	02/15/2024	223		224.50	3,000			844		844	(42)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2024	2,272		222.74	30,208			10,836		10,836	(204)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	1,067		226.81	14,520			3,916		3,916	(128)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2021	03/15/2024	132		227.37	1,800			463		463	(18)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	1,262		228.28	17,309			4,264		4,264	(139)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	183		229.21	2,520			619		619	(11)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/14/2023	22		229.21	241						(10)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2021	04/17/2023	304		230.32	3,367						(112)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2021	04/15/2024	478		230.32	6,600			1,495		1,495	(38)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/27/2023	1,098		230.50	12,195			11		11	(461)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	1,158		230.50	16,100			3,649		3,649	(93)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/12/2023	826		234.89	9,351			8		8	(198)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	673		234.89	9,527			1,581		1,581	(74)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2023	999		235.21	11,327			10		10	(230)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/17/2021	05/15/2024	361		235.21	5,126			828		828	(43)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	996		233.96	14,120			2,559		2,559	(100)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/26/2023	385		233.96	4,365			12		12	(127)					-	0001

SCHEDULE DB - PART A - SECTION 1

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	966		236.06	13,885			2,221		2,221	(106)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2023	140		236.06	1,614			7		7	(41)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/17/2024	593		236.22	8,512			1,351		1,351	(71)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2021	06/15/2023	191		236.22	2,196			10		10	(53)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2023	159		233.06	1,802			29		29	(70)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	918		233.06	12,947			2,690		2,690	(73)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/12/2024	726		232.79	10,241			2,309		2,309	(36)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/15/2024	150		232.84	2,118			478		478	(8)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2021	07/17/2023	795		232.84	8,991			246		246	(358)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	73		233.62	1,030			223		223	(4)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/27/2023	775		233.62	8,797			248		248	(333)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2023	716		234.73	8,165			251		251	(286)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	601		234.73	8,531			1,766		1,766	(36)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2023	766		235.01	8,766			260		260	(299)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/16/2021	08/15/2024	532		235.01	7,563			1,537		1,537	(32)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	414		234.32	5,878			1,279		1,279	(21)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/25/2023	60		234.32	680			27		27	(24)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/14/2023	107		233.04	1,220			74		74	(46)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	751		233.04	10,605			2,583		2,583	(23)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/16/2024	385		234.06	5,454			1,242		1,242	(15)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2021	09/15/2023	961		234.06	10,980			577		577	(394)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2023	138		231.16	1,558			140		140	(65)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	692		231.16	9,664			2,720		2,720						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/11/2024	1,109		231.80	15,369			4,435		4,435	33					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2021	10/13/2023	108		231.80	1,208			115		115	(45)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/15/2024	411		231.30	5,681			1,700		1,700	16					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/15/2021	10/16/2023	454		231.30	5,061			527		527	(195)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/27/2023	264		231.20	2,946			335		335	(108)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2021	10/25/2024	731		231.20	10,072			3,077		3,077	29					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2023	77		232.68	868			92		92	(29)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/12/2021	11/14/2024	984		232.68	13,603			3,888		3,888	20					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2023	430		232.61	4,820			520		520	(163)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2021	11/15/2024	129		232.61	1,782			513		513	4					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2023	135		229.86	1,494			236		236	(53)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/26/2021	11/27/2024	1,205		229.86	16,482			5,688		5,688	96					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2021	12/13/2024	976		231.45	13,289			4,277		4,277	49					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/16/2024	194		232.42	2,642			805		805	8					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2021	12/15/2023	624		232.42	6,902			911		911	(218)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2023	349		234.69	3,879			426		426	(112)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2021	12/27/2024	294		234.69	4,037			1,088		1,088	3					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/12/2024	391		235.42	4,315			492		492	(117)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2022	01/14/2025	522		235.42	7,109			1,959		1,959	21					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/15/2025	428		233.62	5,750			1,776		1,776	26					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/18/2022	01/16/2024	985		233.62	10,787			1,516		1,516	(305)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/26/2024	482		230.27	5,195			1,065		1,065	(140)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2022	01/27/2025	74		230.27	978			371		371	8					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2024	363		228.76	3,835			980		980	(80)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2022	02/14/2025	87		228.76	1,130			483		483	13					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/15/2024	1,617		228.78	17,094			4,367		4,367	(356)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2022	02/18/2025	634		228.78	8,207			3,511		3,511	95					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/25/2022	02/27/2024	56		230.49	595			136		136	(11)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2024	670		228.32	6,931			1,950		1,950	(101)					-	0001

STATEMENT AS OF MARCH 31, 2023 OF THE The Lafayette Life Insurance Company

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2022	03/14/2025	276		228.32	3,515			1,551		1,551	44					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/17/2025	459		228.85	5,859			2,588		2,588	69					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2022	03/15/2024	437		228.85	4,530			1,276		1,276	(61)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2025	376		231.65	4,794			1,855		1,855	41					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/25/2022	03/27/2024	2,210		231.65	22,989			5,305		5,305	(332)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2023	446		233.28	3,349						(76)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/12/2024	579		233.28	6,048			1,319		1,319	(64)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2022	04/14/2025	86		233.28	1,094			406		406	7					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/17/2023	4,122		232.90	30,816						(824)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2025	794		232.90	10,138			3,837		3,837	71					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/18/2022	04/15/2024	966		232.90	10,080			2,290		2,290	(97)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/27/2023	1,158		230.48	8,571			12		12	(452)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2022	04/25/2025	1,267		230.48	16,002			6,955		6,955	165					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2025	551		228.88	6,905			3,314		3,314	88					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/14/2024	620		228.88	6,362			2,122		2,122	(19)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/13/2022	05/12/2023	1,560		228.88	11,388			140		140	(905)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2024	720		229.29	7,376			2,389		2,389	(29)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2023	3,489		229.29	25,520			314		314	(1,954)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/16/2022	05/15/2025	2,159		229.29	27,126			12,759		12,759	345					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/26/2023	658		232.36	4,881			53		53	(283)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/27/2025	564		232.36	7,126			3,039		3,039	68					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2022	05/24/2024	211		232.36	2,185			607		607	(15)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/13/2025	163		220.37	1,894			1,469		1,469	59					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2023	1,697		220.37	11,781			3,309		3,309	(1,510)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2022	06/14/2024	358		220.37	3,421			2,248		2,248	72					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/15/2023	5,048		221.85	35,280			7,623		7,623	(4,493)					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/17/2024	699		221.85	6,743			4,010		4,010	112					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/15/2022	06/16/2025	721		221.85	8,464			6,087		6,087	231					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2024	193		222.24	1,883			1,093		1,093	29					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2025	211		222.24	2,510			1,764		1,764	66					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2022	06/27/2023	373		222.24	2,623			605		605	(303)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/14/2023	1,613		222.63	11,165			2,886		2,886	(1,129)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2022	07/12/2024	934		222.63	9,027			5,391		5,391	159					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2024	605		223.29	5,859			3,507		3,507	103					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/15/2025	1,299		223.29	15,254			11,026		11,026	390					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/15/2022	07/17/2023	4,389		223.29	30,576			8,076		8,076	(3,028)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/27/2023	688		225.31	4,836			915		915	(433)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2022	07/26/2024	635		225.31	6,263			3,142		3,142	63					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2025	1,570		226.15	19,064			11,600		11,600	361					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2024	765		226.15	7,543			3,672		3,672	69					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/12/2022	08/14/2023	1,411		226.15	9,921			1,932		1,932	(818)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2024	1,503		226.23	14,858			7,184		7,184	135					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2025	1,193		226.23	14,526			8,796		8,796	275					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/15/2022	08/15/2023	4,354		226.23	30,732			5,965		5,965	(2,482)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/25/2023	547		223.06	3,819			1,236		1,236	(301)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2024	802		223.06	7,787			4,694		4,694	136					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/26/2022	08/27/2025	2,730		223.06	32,521			23,152		23,152	792					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/13/2024	611		219.30	5,789			4,479		4,479	177					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/12/2025	433		219.30	5,035			4,306		4,306	165					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2022	09/14/2023	1,806		219.30	12,316			6,898		6,898	(740)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2023	7,319		218.61	49,920			31,179		31,179	(2,928)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/15/2025	1,807		218.61	20,896			19,117		19,117	741					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/15/2022	09/16/2024	823		218.61	7,758			6,496		6,496	272					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2023	1,219		212.41	7,925			9,096		9,096	(12)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/27/2024	330		212.41	2,968			3,464		3,464	181					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2022	09/26/2025	89		212.41	982			1,161		1,161	52					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/13/2023	1,100		211.90	7,060			8,808		8,808	143					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2024	774		211.90	6,888			8,606		8,606	503					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2022	10/14/2025	57		211.90	616			767		767	33					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/17/2022	10/16/2023	4,572		212.18	29,488			35,978		35,978	503					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2025	202		213.29	2,223			2,605		2,605	107					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/25/2024	230		213.29	2,073			2,403		2,403	133					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2022	10/27/2023	1,763		213.29	11,506			12,922		12,922	88					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2025	573		214.74	6,285			7,051		7,051	281					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2023	1,825		214.74	11,917			12,285		12,285						-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2022	11/14/2024	880		214.74	7,919			8,652		8,652	458					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/15/2023	5,685		215.48	37,131			36,157		36,157	(227)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/17/2025	2,390		215.48	26,280			28,680		28,680	1,147					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	11/15/2024	2,019		215.48	18,146			19,138		19,138	969					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2024	1,037		212.18	9,730			11,395		11,395	653					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/18/2022	10/15/2025	2,380		212.18	27,500			31,916		31,916	1,357					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/27/2023	1,471		216.24	9,794			9,074		9,074	(74)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/23/2022	11/26/2025	305		216.24	3,406			3,586		3,586	140					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/14/2023	1,730		218.48	11,680			9,118		9,118	(208)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/12/2025	183		218.48	2,092			1,979		1,979	71					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2022	12/13/2024	847		218.48	7,863			7,020		7,020	322					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2025	3,228		218.40	36,801			35,024		35,024	(2,679)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/16/2024	984		218.40	9,116			8,200		8,200	(778)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/15/2022	12/15/2023	4,968		218.40	33,418			26,380		26,380	(5,813)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/26/2025	626		215.73	6,912			7,509		7,509	288					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2024	320		215.73	2,898			3,045		3,045	150					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2022	12/27/2023	1,103		215.73	7,307			7,348		7,348	22					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2025	429		219.03		3,939		3,605		3,605	(334)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/14/2026	96		219.03		1,082		1,051		1,051	(31)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/13/2023	01/12/2024	2,237		219.03		15,043		12,125		12,125	(2,918)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/16/2024	2,272		218.71		15,258		12,385		12,385	(2,873)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2025	1,047		218.71		9,641		8,785		8,785	(856)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/17/2023	01/15/2026	3,095		218.71		34,866		33,895		33,895	(971)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2026	27		219.51		307		295		295	(11)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/27/2025	442		219.51		4,074		3,650		3,650	(424)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2023	01/26/2024	2,802		219.51		18,819		15,017		15,017	(3,802)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2025	871		217.09		7,919		8,123		8,123	204					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2023	02/14/2024	1,552		217.09		10,380		10,230		10,230	(150)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/17/2026	2,207		217.00		24,285		26,268		26,268	1,982					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/15/2024	2,677		217.00		17,895		17,778		17,778	(117)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2023	02/18/2025	3,406		217.00		30,964		31,944		31,944	980					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2025	126		214.73		1,131		1,311		1,311	180					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2026	1,025		214.73		11,110		13,227		13,227	2,117					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2023	02/27/2024	414		214.73		2,750		3,254		3,254	503					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2024	1,344		213.56		8,725		11,127		11,127	2,403					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/13/2026	613		213.56		6,681		8,085		8,085	1,404					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2023	03/14/2025	267		213.56		2,388		2,861		2,861	473					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/17/2025	976		214.14		8,778		10,502		10,502	1,724					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/16/2026	2,386		214.14		26,163		31,547		31,547	5,384					-	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2023	03/15/2024	4,371		214.14		28,454		36,279		36,279	7,825					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2025	61		214.33		545		649		649	104					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2026	532		214.33		5,871		7,005		7,005	1,134					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2023	03/27/2024	1,549		214.33		10,126		12,857		12,857	2,731					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	711		4,392.59	286,633			36		36	(9,147)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	133		4,392.59	30,782											-	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											-	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			2,675		2,675	(107,977)					-	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						(81)					-	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											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JPM FUNDS RECAP ... #N/A	04/18/2022	04/17/2023	49		4,457.57	18,228			5		5	(643)					-	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											-	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											-	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			3		3	(693)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	62		4,183.96	15,618						(19)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	484		4,183.96	200,131			19,219		19,219	(11,501)					-	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			42,722		42,722	6,569					-	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			70		70	(1,300)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	109		4,008.01	8,700											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	28		4,068.13	10,522			3,792		3,792	408					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	1,248		4,008.01	52,500											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	438		4,008.01	19,481											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	259		4,008.01	22,256											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	2,333		4,008.01	575,960			956		956	(18,733)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	5,467		4,008.01	2,211,824			962,465		962,465	167,245					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	98		4,108.21	34,278			10,545		10,545	418					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	109		4,158.24	44,439			17,192		17,192	2,460					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2022	05/26/2023	72		4,158.24	17,701			7		7	(444)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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	06/14/2022	06/14/2023	176		3,735.48	45,402			45,914		45,914	14,222					-	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			186,697		186,697	45,144					-	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											-	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											-	0001
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			1,974,339		1,974,339	476,035					-	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			1,978		1,978	474					-	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											-	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			440,726		440,726	144,813					-	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											-	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			29,804		29,804	7,037					-	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											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	116		3,900.11	46,583			36,140		36,140	8,417					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2023	108		3,900.11	26,317			9,610		9,610	2,253					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	65		3,790.38	16,039			15,304		15,304	4,941					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	333		3,790.38	135,179			138,288		138,288	32,027					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	28		3,863.16	3,432											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	2,075		3,863.16	497,732			464,408		464,408	139,484					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,302		3,863.16	49,797											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	467		3,863.16	18,953											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	20		3,921.11	7,480			7,671		7,671	1,780					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	95		3,959.74	33,050			33,137		33,137	7,649					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	98		3,863.16	13,414											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	5,448		3,863.16	2,201,412			2,323,135		2,323,135	535,744					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	243		4,023.61	99,952			61,079		61,079	12,691					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	85		4,023.61	20,854			1,795		1,795	(951)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	98		4,280.15	24,165			32		32	(310)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	430		4,280.15	183,463			48,558		48,558	2,591					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,093		4,297.14	52,115											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	41		4,297.14	5,705											-	0001

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	462		4,297.14	24,019											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	2,123		4,297.14	517,274			403		403	(5,138)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	19		4,361.60	7,323			1,521		1,521	(65)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	111		4,404.57	39,997			7,212		7,212	(823)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	251		4,297.14	36,180											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	4,800		4,297.14	2,027,536			508,891		508,891	19,296					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	86		4,057.66	21,222			2,003		2,003	(1,069)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023	338		4,057.66	142,424			86,568		86,568	17,349					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	193		3,946.01	49,856			23,036		23,036	5,604					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	430		3,946.01	186,670			151,206		151,206	32,688					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	3,197		3,901.35	824,333			479,201		479,201	130,357					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	377		3,901.35	37,779											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,896		3,901.35	72,471											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	114		3,998.88	42,809			35,940		35,940	7,577					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	6,749		3,901.35	2,909,686			2,596,990		2,596,990	566,212					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	57		3,959.87	22,803			19,670		19,670	4,229					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	901		3,901.35	36,556											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	317		3,901.35	30,752											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	422		3,647.29	181,485			250,020		250,020	52,104					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2023	41		3,647.29	10,731			16,026		16,026	4,145					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	150		3,583.07	39,297			74,186		74,186	18,939					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2022	10/13/2023	398		3,583.07	171,084			261,186		261,186	53,294					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	86		3,769.90	33,072			43,919		43,919	8,981					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	65		3,733.12	26,171			34,872		34,872	7,070					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	186		3,677.95	18,290			25,831		25,831	25,831					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	1,461		3,677.95	48,913			27,401		27,401	6,796					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	290		3,677.95	29,394			41,839		41,839	41,839					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	2,922		3,677.95	772,781			1,149,391		1,149,391	319,025					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	6,471		3,677.95	2,806,020			3,756,739		3,756,739	762,672					-	0001

STATEMENT AS OF MARCH 31, 2023 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	666		3,677.95	23,765			14,955		14,955	4,376					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	115		3,807.30	46,017			32,676		32,676	8,283					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	489		3,807.30	220,077			238,314		238,314	48,905					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	421		3,957.25	185,055			164,912		164,912	34,023					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	40		3,957.25	10,147			7,671		7,671	1,956					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,040		3,991.73	45,235			146		146	(7,839)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	475		3,991.73	21,793			214		214	(3,864)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	4,531		3,991.73	2,011,649			1,672,433		1,672,433	341,790					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	16		4,051.61	6,563			5,258		5,258	1,038					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	30		3,991.73	3,768			1,428		1,428	1,428					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	2,095		3,991.73	541,374			334,567		334,567	79,636					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	106		3,991.73	14,918			6,416		6,416	6,416					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	147		4,091.52	56,802			44,150		44,150	8,359					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	39		4,026.12	9,796			5,461		5,461	966					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	287		4,026.12	126,151			101,785		101,785	20,332					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	164		3,995.32	41,466			31,735		31,735	7,662					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	521		3,995.32	225,344			202,052		202,052	40,492					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,846		3,895.75	463,404			491,954		491,954	130,668					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	294		3,895.75	14,771			5,399		5,399	(647)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	27		3,895.75	4,505			3,308		3,308	3,308					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	4,602		3,895.75	1,977,266			2,104,670		2,104,670	424,597					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,227		3,895.75	58,316			18,883		18,883	(4,368)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	8		3,954.19	3,252			3,422		3,422	691					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	112		3,993.14	41,853			43,662		43,662	8,750					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	39		3,895.75	6,645			4,901		4,901	4,901					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	427		3,829.25	179,552			218,967		218,967	42,843					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	89		3,829.25	21,886			29,074		29,074	7,037					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	114		3,999.09		25,499		24,367		24,367	(1,132)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	474		3,999.09		186,072		192,169		192,169	6,097					-	0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	85		4,090.74		28,257		28,724		28,724	468					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	10		4,050.83		3,393		3,490		3,490	96					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	142		3,990.97		25,300		15,682		15,682	(9,618)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,202		3,990.97		56,628		40,824		40,824	(15,805)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	5,459		3,990.97		2,141,662		2,224,142		2,224,142	82,480					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	17		3,990.97		2,774		1,779		1,779	(995)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,252		3,990.97		505,182		493,373		493,373	(11,809)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,048		3,990.97		52,263		39,443		39,443	(12,820)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	286		4,070.56		106,858		104,701		104,701	(2,156)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	14		4,070.56		2,875		2,383		2,383	(491)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	131		4,136.13		29,974		20,625		20,625	(9,348)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	671		4,136.13		272,505		223,722		223,722	(48,783)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	81		4,251.29		27,446		21,293		21,293	(6,153)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	4,421		4,147.60		1,771,161		1,442,319		1,442,319	(328,842)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	91		4,147.60		17,539		4,610		4,610	(12,929)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	681		4,147.60		36,699		3,526		3,526	(33,173)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	853		4,147.60		43,151		3,496		3,496	(39,655)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,702		4,147.60		384,661		247,667		247,667	(136,994)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	22		4,209.81		7,848		6,198		6,198	(1,650)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	13		3,982.24		2,880		3,418		3,418	539					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	305		3,982.24		121,033		136,292		136,292	15,260					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	148		3,919.29		35,151		53,867		53,867	18,717					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	823		3,919.29		320,764		430,132		430,132	109,368					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	1,154		3,891.93		51,186		74,619		74,619	23,433					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	2,376		3,891.93		580,712		850,132		850,132	269,420					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	51		3,950.31		17,850		24,499		24,499	6,649					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	1,086		3,891.93		45,662		65,746		65,746	20,084					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	57		3,989.23		18,542		25,722		25,722	7,180					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	201		3,891.93		26,866		32,147		32,147	5,281					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	9		3,891.93		1,207		1,424		1,424	217					–	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	4,936		3,891.93		1,896,224		2,560,846		2,560,846	664,621					–	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	54		3,977.53		12,277		16,576		16,576	4,299					–	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	168		3,977.53		65,319		78,517		78,517	13,198					–	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										40,365,622	10,038,525	0	38,827,181	XXX	38,827,181	6,263,413	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										40,365,622	10,038,525	0	38,827,181	XXX	38,827,181	6,263,413	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 549300UOMTB7PD2UT305	01/31/2018	07/31/2042	2,495		0.00													
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										40,365,622	10,038,525	0	38,827,181	XXX	38,827,181	6,263,413	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										40,365,622	10,038,525	0	38,827,181	XXX	38,827,181	6,263,413	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	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	222		4,491.42	(75,855)						1,585					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	48		4,502.40	(8,073)											–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	3		4,557.31	(970)						15					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	55		4,524.37	(8,543)											–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	11		4,491.42	(1,886)											–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	76		4,546.33	(23,506)						382					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	225		4,524.37	(72,545)						1,306					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	18		4,568.29	(2,432)											–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	185		4,513.39	(61,050)						1,154					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	146		4,490.50	(50,432)			(7)		(7)	1,574					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	3,531		4,468.54	(1,266,759)			(318)		(318)	43,214					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	481		4,556.38	(148,192)			(5)		(5)	3,519					–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	79		4,510.27	(12,869)											–	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	147		4,435.61	(55,535)			(26)		(26)	2,159					–	0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	52		4,446.59	(10,373)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	114		4,457.57	(41,550)			(13)		(13)	1,482					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	68		4,523.44	(22,350)			(2)		(2)	609					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	167		4,516.85	(55,272)			(5)		(5)	1,551					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	2		4,499.29	(386)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	2,090		4,479.52	(376,380)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	155		4,490.50	(26,996)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	56		4,457.57	(10,707)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	1,230		4,479.52	(433,080)			(86)		(86)	14,140					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	49		4,486.11	(17,208)			(3)		(3)	547					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/18/2022	04/17/2023	275		4,556.38	(38,713)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	18		4,309.48	(5,935)			(142)		(142)	476					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	73		4,330.40	(23,607)			(433)		(433)	1,863					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	34		4,309.48	(6,078)						2					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	36		4,351.32	(11,280)			(157)		(157)	864					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	7		4,278.10	(1,299)						1					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	21		4,351.32	(3,300)											-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2022	04/27/2023	358		4,299.02	(122,074)			(3,340)		(3,340)	9,833					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	7		4,124.49	(2,354)			(624)		(624)	10					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	15		4,174.79	(2,543)						8					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	48		4,144.61	(9,087)						37					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	26		4,164.73	(8,579)			(1,835)		(1,835)	270					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	109		4,114.43	(38,852)			(10,807)		(10,807)	(94)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	115		4,134.55	(39,554)			(9,971)		(9,971)	443					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	64		4,124.49	(12,619)			(1)		(1)	70					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	10		4,245.20	(2,999)			(373)		(373)	226					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	7		4,094.31	(1,484)						14					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	05/13/2022	05/12/2023	9		4,225.08	(1,309)						3					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/16/2022	05/15/2023	1,972		4,088.17	(394,460)			(99)		(99)	3,077					-	0001

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	30		4,160.31	(4,920)						18					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	28		4,090.17	(10,078)			(3,378)		(3,378)	(248)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	133		4,162.32	(42,105)			(10,106)		(10,106)	1,071					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	300		4,198.39	(89,022)			(17,328)		(17,328)	4,385					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	114		4,208.41	(16,198)						48					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	91		4,058.11	(19,637)			(8)		(8)	262					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	210		4,068.13	(76,944)			(27,943)		(27,943)	(3,005)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	1,104		4,088.17	(392,055)			(132,540)		(132,540)	(10,179)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	34		4,148.29	(5,738)			(1)		(1)	22					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	3,333		4,078.15	(1,205,072)			(422,100)		(422,100)	(39,200)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	192		4,138.27	(63,140)			(17,124)		(17,124)	546					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	195		4,048.09	(73,476)			(28,629)		(28,629)	(3,820)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	92		4,068.13	(19,425)			(6)		(6)	217					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/16/2022	05/15/2023	98		4,128.25	(32,860)			(9,340)		(9,340)	53					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	82		4,272.59	(27,805)			(7,125)		(7,125)	360					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	11		4,324.57	(1,692)						7					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	44		4,282.99	(7,826)						40					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	14		4,231.01	(2,916)						25					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	2		4,251.80	(368)						2					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	12		4,303.78	(3,947)			(865)		(865)	126					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2022	05/26/2023	14		4,262.20	(4,962)			(1,333)		(1,333)	32					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	25		3,828.87	(9,086)			(8,835)		(8,835)	(2,128)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	59		3,847.54	(11,588)			(8,947)		(8,947)	(3,121)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	7		3,894.24	(2,304)			(2,099)		(2,099)	(493)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	93		3,828.87	(19,055)			(15,769)		(15,769)	(5,468)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	168		3,819.53	(62,235)			(60,959)		(60,959)	(14,700)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	58		3,847.54	(20,637)			(19,716)		(19,716)	(4,732)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	147		3,838.21	(53,020)			(51,107)		(51,107)	(12,293)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	06/14/2022	06/14/2023	23		3,800.85	(5,081)			(4,571)		(4,571)	(1,548)					-	0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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	06/14/2022	06/14/2023	25		3,866.22	(8,510)			(7,984)		(7,984)	(1,904)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	6		3,867.68	(2,066)			(1,880)		(1,880)	(448)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	1,747		3,865.79	(350,198)			(226,915)		(226,915)	(76,943)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	96		3,903.69	(32,287)			(28,354)		(28,354)	(6,609)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	5		3,951.06	(1,642)			(1,364)		(1,364)	(303)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	197		3,979.49	(29,172)			(6,055)		(6,055)	(2)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	734		3,970.01	(221,288)			(178,925)		(178,925)	(38,627)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	30		3,971.91	(4,589)			(1,093)		(1,093)	(80)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	113		3,827.89	(42,914)			(40,469)		(40,469)	(9,741)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	38		3,846.84	(8,048)			(5,674)		(5,674)	(1,933)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	881		3,865.79	(314,628)			(286,950)		(286,950)	(68,387)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	84		3,837.36	(18,176)			(13,301)		(13,301)	(4,526)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	194		3,846.84	(71,295)			(66,142)		(66,142)	(15,863)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	3,045		3,856.31	(1,103,224)			(1,014,882)		(1,014,882)	(242,736)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	111		3,941.59	(35,028)			(29,433)		(29,433)	(6,609)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2022	06/15/2023	63		3,951.06	(10,152)			(3,299)		(3,299)	(669)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	2		3,968.36	(466)			(78)		(78)	8					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	64		4,017.11	(21,296)			(14,312)		(14,312)	(2,902)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	73		3,987.86	(13,927)			(1,573)		(1,573)	633					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	5		4,056.11	(770)			(7)		(7)	56					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	22		4,017.11	(3,956)			(196)		(196)	289					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	6		3,978.11	(1,262)			(176)		(176)	41					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	32		4,007.36	(10,901)			(7,439)		(7,439)	(1,536)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	2		4,114.62	(579)			(322)		(322)	(48)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	18		4,036.61	(5,695)			(3,707)		(3,707)	(722)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	91		3,932.52	(29,378)			(27,590)		(27,590)	(6,245)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	32		3,904.09	(10,830)			(10,393)		(10,393)	(2,389)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	22		3,904.09	(4,032)			(2,831)		(2,831)	(892)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		4,017.80	(1,181)			(1,020)		(1,020)	(212)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	22		3,885.14	(4,242)			(3,218)		(3,218)	(1,041)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	7		4,046.23	(822)			(144)		(144)	45					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	7		4,046.23	(1,825)			(1,523)		(1,523)	(302)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	97		3,875.66	(34,445)			(33,749)		(33,749)	(7,831)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	4		3,998.85	(1,070)			(942)		(942)	(200)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	98		3,894.62	(33,778)			(32,672)		(32,672)	(7,539)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	11		3,875.66	(2,223)			(1,747)		(1,747)	(570)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	2		3,942.00	(389)			(223)		(223)	(62)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	20		3,944.29	(7,176)			(7,304)		(7,304)	(1,692)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	3		4,046.66	(776)			(736)		(736)	(162)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	158		4,056.32	(21,899)			(8,478)		(8,478)	(818)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	25		3,921.11	(5,016)			(4,147)		(4,147)	(1,236)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,517		3,940.42	(542,050)			(553,331)		(553,331)	(128,223)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	1,631		3,940.42	(316,260)			(245,679)		(245,679)	(71,902)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	330		3,901.79	(125,205)			(130,462)		(130,462)	(30,251)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	390		4,037.00	(118,745)			(113,516)		(113,516)	(25,136)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	95		3,979.05	(31,842)			(31,729)		(31,729)	(7,277)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	157		4,065.98	(21,054)			(7,364)		(7,364)	(343)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	230		3,921.11	(84,906)			(87,535)		(87,535)	(20,315)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	2,726		3,930.77	(988,767)			(1,014,933)		(1,014,933)	(235,450)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	66		4,069.84	(8,772)			(2,937)		(2,937)	(71)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	39		3,911.45	(8,115)			(6,901)		(6,901)	(2,069)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/15/2022	07/17/2023	253		4,056.32	(74,566)			(70,044)		(70,044)	(15,242)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	3		4,244.91	(980)			(395)		(395)	(23)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	19		4,295.20	(2,029)			(2)		(2)	35					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	77		4,144.32	(25,875)			(13,193)		(13,193)	(2,020)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	4		4,265.03	(1,082)			(413)		(413)	(15)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	37		4,114.14	(6,867)			(57)		(57)	401					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	40		4,174.50	(12,593)			(6,008)		(6,008)	(774)					-	0001

STATEMENT AS OF MARCH 31, 2023 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	14		4,124.20	(2,486)			(16)		(16)	135					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	80		4,134.26	(27,326)			(14,219)		(14,219)	(2,277)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	1		4,184.55	(76)						3					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	39		4,295.20	(9,920)			(3,484)		(3,484)	11					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	15		4,144.32	(2,647)			(11)		(11)	124					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	106		4,397.85	(37,373)			(7,008)		(7,008)	741					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	45		4,376.45	(16,378)			(3,300)		(3,300)	228					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	38		4,569.06	(3,816)			(1)		(1)	22					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	113		4,440.66	(37,345)			(6,010)		(6,010)	1,146					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	40		4,451.36	(5,933)			(3)		(3)	40					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	39		4,569.06	(10,164)			(984)		(984)	520					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	128		4,419.25	(43,596)			(7,587)		(7,587)	1,108					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	21		4,387.15	(3,789)			(3)		(3)	31					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	159		4,512.00	(47,813)			(5,763)		(5,763)	2,069					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	113		4,340.11	(44,717)			(9,935)		(9,935)	125					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	111		4,426.05	(38,607)			(6,460)		(6,460)	1,005					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	35		4,350.85	(7,230)			(4)		(4)	59					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	127		4,361.60	(48,614)			(10,113)		(10,113)	434					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	321		4,533.48	(92,803)			(10,265)		(10,265)	4,284					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	2,670		4,372.34	(1,006,358)			(202,388)		(202,388)	11,990					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	62		4,524.89	(18,073)			(2,070)		(2,070)	815					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	214		4,544.23	(24,511)						137					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	19		4,389.53	(7,003)			(1,331)		(1,331)	116					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,347		4,383.08	(499,677)			(96,960)		(96,960)	7,438					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	92		4,533.48	(10,942)						63					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	16		4,361.60	(3,276)			(2)		(2)	26					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2022	08/15/2023	1,766		4,383.08	(334,719)			(141)		(141)	2,455					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	13		4,331.55	(3,494)			(1,297)		(1,297)	(24)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	230		4,169.25	(81,018)			(41,953)		(41,953)	(6,323)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	30		4,209.82	(9,842)			(4,722)		(4,722)	(581)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	33		4,148.96	(6,340)			(104)		(104)	421					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	4		4,219.97	(623)			(3)		(3)	28					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	7		4,179.39	(1,315)			(12)		(12)	76					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	41		4,270.69	(5,589)			(17)		(17)	188					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	62		4,189.53	(21,099)			(10,524)		(10,524)	(1,445)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	4		4,301.12	(1,045)			(416)		(416)	(21)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	46		4,093.99	(16,000)			(11,418)		(11,418)	(2,166)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	89		4,064.39	(17,107)			(3,879)		(3,879)	153					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	255		4,064.39	(92,954)			(68,571)		(68,571)	(13,599)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	13		4,153.18	(2,025)			(150)		(150)	163					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	42		4,044.66	(8,534)			(2,290)		(2,290)	(113)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	8		4,103.85	(1,402)			(209)		(209)	69					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	116		4,044.66	(43,506)			(32,715)		(32,715)	(6,641)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	13		4,182.77	(4,065)			(2,569)		(2,569)	(382)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	40		4,212.37	(5,008)			(135)		(135)	422					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	57		3,983.28	(21,930)			(18,721)		(18,721)	(3,983)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	200		4,086.66	(65,286)			(50,924)		(50,924)	(9,779)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	478		4,096.42	(74,453)			(12,240)		(12,240)	4,276					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	3,615		3,969.62	(1,409,090)			(1,213,552)		(1,213,552)	(259,876)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	1,678		3,979.38	(644,683)			(551,568)		(551,568)	(117,568)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	64		3,950.12	(14,550)			(7,187)		(7,187)	(1,681)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	285		3,959.87	(112,443)			(97,468)		(97,468)	(20,955)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	256		4,086.66	(41,000)			(7,579)		(7,579)	1,928					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	493		4,096.42	(158,373)			(122,241)		(122,241)	(23,081)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	256		4,076.91	(85,000)			(66,979)		(66,979)	(13,054)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	86		3,959.87	(19,028)			(9,017)		(9,017)	(2,005)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	223		3,940.36	(90,654)			(79,497)		(79,497)	(17,202)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/15/2022	09/15/2023	2,312		3,979.38	(488,884)			(210,902)		(210,902)	(41,177)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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	09/15/2022	09/15/2023	114		4,018.39	(41,341)			(34,390)		(34,390)	(7,149)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	251		3,756.71	(92,007)			(126,806)		(126,806)	(26,427)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	15		3,756.71	(2,948)			(4,258)		(4,258)	(1,128)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	103		3,784.06	(36,240)			(49,788)		(49,788)	(10,465)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	8		3,729.35	(1,722)			(2,530)		(2,530)	(670)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	18		3,793.18	(3,353)			(4,709)		(4,709)	(1,239)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2023	67		3,747.59	(25,011)			(34,504)		(34,504)	(7,177)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	12		3,833.88	(3,645)			(5,612)		(5,612)	(1,182)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	85		3,663.69	(32,367)			(49,894)		(49,894)	(10,180)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	42		3,672.65	(8,982)			(17,337)		(17,337)	(4,626)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	181		3,672.65	(68,565)			(105,724)		(105,724)	(21,555)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	69		3,681.60	(25,831)			(39,835)		(39,835)	(8,115)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	97		3,690.56	(19,660)			(37,962)		(37,962)	(10,196)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	6		3,717.44	(1,062)			(2,049)		(2,049)	(554)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	6		3,771.18	(928)			(1,775)		(1,775)	(484)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2022	10/13/2023	51		3,708.48	(18,141)			(27,991)		(27,991)	(5,692)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	3,506		3,742.31	(1,387,502)			(1,856,233)		(1,856,233)	(376,758)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	34		3,733.12	(7,850)			(11,652)		(11,652)	(3,291)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	472		3,733.12	(188,942)			(253,159)		(253,159)	(51,324)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	109		3,714.73	(44,680)			(59,946)		(59,946)	(12,144)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	318		3,880.24	(103,194)			(135,168)		(135,168)	(28,665)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	402		3,898.63	(62,224)			(80,274)		(80,274)	(22,033)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	158		3,889.43	(25,056)			(32,685)		(32,685)	(9,039)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	54		3,723.92	(12,820)			(19,096)		(19,096)	(5,381)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	86		3,788.29	(32,086)			(42,694)		(42,694)	(8,792)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	2,274		3,751.51	(504,410)			(742,078)		(742,078)	(210,401)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	1,566		3,751.51	(611,606)			(817,750)		(817,750)	(166,274)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	390		3,852.65	(131,877)			(173,707)		(173,707)	(36,675)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/17/2022	10/16/2023	175		3,869.20	(57,857)			(75,935)		(75,935)	(16,083)					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	295		3,902.48	(116,215)			(123,163)		(123,163)	(25,891)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	41		3,892.96	(16,332)			(17,373)		(17,373)	(3,651)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10		3,883.45	(3,637)			(2,256)		(2,256)	(545)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	23		3,912.00	(8,975)			(9,484)		(9,484)	(1,993)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	26		3,902.48	(8,985)			(5,331)		(5,331)	(1,260)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	22		3,950.07	(7,035)			(3,667)		(3,667)	(796)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	118		3,940.56	(43,946)			(45,912)		(45,912)	(9,623)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	41		3,921.52	(13,857)			(7,838)		(7,838)	(1,803)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	12		3,921.52	(4,632)			(4,876)		(4,876)	(1,024)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	16		3,873.93	(5,674)			(3,594)		(3,594)	(876)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	135		4,066.07	(50,797)			(42,986)		(42,986)	(8,379)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	129		4,105.65	(45,569)			(37,427)		(37,427)	(6,952)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	96		4,075.97	(35,306)			(29,669)		(29,669)	(5,725)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	30		4,056.18	(11,442)			(9,747)		(9,747)	(1,918)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	6		4,066.07	(1,215)			(733)		(733)	(136)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	14		4,046.29	(5,365)			(4,600)		(4,600)	(912)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	10		4,254.04	(2,675)			(1,900)		(1,900)	(248)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	6		4,026.50	(1,236)			(826)		(826)	(182)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	28		4,075.97	(5,209)			(3,050)		(3,050)	(534)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	7		4,214.47	(2,106)			(1,559)		(1,559)	(227)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	1,548		4,071.56	(328,403)			(164,388)		(164,388)	(27,945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	44		4,051.61	(9,765)			(5,211)		(5,211)	(1,003)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	213		4,251.19	(64,101)			(42,624)		(42,624)	(5,617)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	147		4,111.48	(54,868)			(42,162)		(42,162)	(7,761)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	195		4,031.65	(81,788)			(66,770)		(66,770)	(13,377)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	38		4,041.63	(8,572)			(4,711)		(4,711)	(950)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	2,733		4,061.59	(1,097,353)			(877,860)		(877,860)	(171,778)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	127		4,051.61	(51,508)			(41,498)		(41,498)	(8,192)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	261		4,231.23	(81,012)			(55,029)		(55,029)	(7,665)					-	0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	16		4,077.55	(6,293)			(4,974)		(4,974)	(958)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	90		4,239.22	(27,685)			(18,647)		(18,647)	(2,542)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	149		4,251.19	(19,230)			(3,367)		(3,367)	1,835					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	316		4,261.17	(39,509)			(6,346)		(6,346)	4,040					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	912		4,071.56	(360,990)			(286,671)		(286,671)	(55,552)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	123		4,177.10	(42,788)			(31,123)		(31,123)	(5,022)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	18		4,177.10	(2,966)			(991)		(991)	89					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	12		4,146.90	(2,155)			(831)		(831)	2					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	154		4,136.84	(57,074)			(43,110)		(43,110)	(7,581)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	9		4,116.71	(3,593)			(2,762)		(2,762)	(503)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2023	9		4,096.58	(1,851)			(868)		(868)	(84)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	90		4,115.18	(16,305)			(10,262)		(10,262)	(1,687)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	47		4,095.20	(8,946)			(5,890)		(5,890)	(1,075)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	153		4,105.19	(55,921)			(47,988)		(47,988)	(8,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	77		4,095.20	(28,619)			(24,717)		(24,717)	(4,611)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	60		4,145.14	(20,660)			(17,235)		(17,235)	(2,974)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	230		4,115.18	(82,469)			(70,303)		(70,303)	(12,764)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	17		4,065.24	(3,539)			(2,475)		(2,475)	(508)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/14/2022	12/14/2023	11		4,155.13	(1,829)			(1,034)		(1,034)	(118)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	73		3,944.45	(16,161)			(16,743)		(16,743)	(4,304)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	118		3,954.19	(46,421)			(49,212)		(49,212)	(9,933)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	30		4,205.46	(2,989)			(1,905)		(1,905)	6					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	171		4,207.41	(44,654)			(42,193)		(42,193)	(6,359)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	40		4,166.50	(11,161)			(10,835)		(10,835)	(1,791)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	65		4,236.63	(5,839)			(3,282)		(3,282)	342					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	879		3,973.67	(335,944)			(354,680)		(354,680)	(71,405)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	83		4,178.19	(22,927)			(22,082)		(22,082)	(3,558)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	41		4,217.15	(3,986)			(2,429)		(2,429)	91					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	144		3,934.71	(58,114)			(61,840)		(61,840)	(12,495)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	8		3,983.40	(3,094)			(3,257)		(3,257)	(654)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	112		4,012.62	(40,345)			(42,174)		(42,174)	(8,394)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	3,166		3,963.93	(1,227,275)			(1,298,456)		(1,298,456)	(261,787)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	54		3,954.19	(11,624)			(11,940)		(11,940)	(3,039)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1,584		3,973.67	(325,118)			(328,064)		(328,064)	(81,691)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	56		3,944.13	(19,925)			(24,371)		(24,371)	(4,879)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	146		3,924.98	(52,995)			(64,877)		(64,877)	(12,991)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	32		3,944.13	(5,857)			(7,650)		(7,650)	(1,723)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	225		3,972.85	(75,874)			(92,621)		(92,621)	(18,495)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2023	57		3,924.98	(10,878)			(14,309)		(14,309)	(3,283)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	27		4,109.06		(8,613)		(8,756)		(8,756)	(143)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	239		4,089.07		(80,232)		(82,064)		(82,064)	(1,832)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	10		4,119.06		(1,580)		(1,390)		(1,390)	191					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	45		4,099.07		(14,881)		(15,175)		(15,175)	(294)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	12		4,109.06		(1,831)		(1,628)		(1,628)	204					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	72		4,289.02		(16,635)		(15,866)		(15,866)	769					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	33		4,099.07		(5,466)		(4,911)		(4,911)	555					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	19		4,069.07		(3,426)		(3,161)		(3,161)	264					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	30		4,179.05		(3,702)		(3,001)		(3,001)	701					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	57		4,209.04		(15,357)		(15,003)		(15,003)	354					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	11		4,149.06		(1,499)		(1,271)		(1,271)	229					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	35		4,129.06		(10,905)		(11,006)		(11,006)	(101)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	224		4,050.83		(78,852)		(82,019)		(82,019)	(3,167)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	85		4,110.70		(26,905)		(27,565)		(27,565)	(660)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	35		4,250.38		(3,215)		(2,341)		(2,341)	874					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	39		4,230.43		(9,891)		(9,786)		(9,786)	105					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	2,118		4,070.79		(720,114)		(747,280)		(747,280)	(27,166)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	146		4,060.81		(26,177)		(25,061)		(25,061)	1,115					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	01/17/2023	01/16/2024	256		4,240.41		(62,934)		(62,139)		(62,139)	795					-	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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,439		4,060.81		(844,998)		(877,426)		(877,426)	(32,428)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	58		4,050.83		(10,742)		(10,353)		(10,353)	389					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	123		4,040.86		(43,912)		(45,750)		(45,750)	(1,838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	73		4,220.45		(18,711)		(18,556)		(18,556)	156					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	84		4,040.86		(15,932)		(15,459)		(15,459)	473					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	50		4,260.36		(4,338)		(3,090)		(3,090)	1,248					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,879		4,070.79		(327,000)		(310,244)		(310,244)	16,756					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	01/17/2023	01/16/2024	197		4,030.88		(71,944)		(75,072)		(75,072)	(3,128)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	72		4,162.15		(22,441)		(21,775)		(21,775)	666					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	14		4,182.50		(1,951)		(1,491)		(1,491)	460					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	127		4,172.32		(38,967)		(37,700)		(37,700)	1,267					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	8		4,151.97		(2,586)		(2,517)		(2,517)	68					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	21		4,386.03		(4,041)		(3,801)		(3,801)	241					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/27/2023	01/26/2024	58		4,202.85		(16,752)		(16,076)		(16,076)	676					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	8		4,342.94		(928)		(461)		(461)	467					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	85		4,239.53		(13,904)		(8,529)		(8,529)	5,375					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	254		4,249.87		(84,370)		(66,502)		(66,502)	17,868					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	159		4,239.53		(53,595)		(42,402)		(42,402)	11,193					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	15		4,301.58		(1,914)		(1,045)		(1,045)	869					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	53		4,363.62		(14,232)		(10,796)		(10,796)	3,436					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	114		4,291.23		(35,144)		(27,335)		(27,335)	7,808					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	36		4,260.21		(11,726)		(9,211)		(9,211)	2,516					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	23		4,260.21		(3,579)		(2,116)		(2,116)	1,463					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	29		4,218.85		(9,995)		(7,974)		(7,974)	2,020					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/14/2023	02/14/2024	26		4,456.68		(5,586)		(4,058)		(4,058)	1,528					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,911		4,230.55		(661,905)		(522,110)		(522,110)	139,795					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	81		4,272.03		(26,195)		(20,363)		(20,363)	5,832					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	21		4,458.67		(1,514)		(487)		(487)	1,027					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	69		4,209.81		(24,854)		(19,766)		(19,766)	5,089					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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	02/15/2023	02/15/2024	87		4,209.81		(16,173)		(9,673)		(9,673)	6,500					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	81		4,189.08		(30,229)		(24,270)		(24,270)	5,959					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,932		4,220.18		(681,275)		(539,788)		(539,788)	141,487					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	22		4,232.63		(7,488)		(5,902)		(5,902)	1,586					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	1,356		4,230.55		(236,208)		(136,328)		(136,328)	99,880					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	311		4,417.19		(74,620)		(55,040)		(55,040)	19,580					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	54		4,199.45		(19,911)		(15,917)		(15,917)	3,994					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	61		4,406.83		(14,893)		(11,040)		(11,040)	3,853					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	91		4,220.18		(16,449)		(9,665)		(9,665)	6,783					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	30		4,199.45		(5,683)		(3,457)		(3,457)	2,225					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/15/2023	02/15/2024	117		4,448.30		(8,857)		(2,928)		(2,928)	5,929					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	27		4,251.04		(6,520)		(7,357)		(7,357)	(836)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	12		4,201.26		(3,119)		(3,521)		(3,521)	(402)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	23		4,101.71		(7,324)		(8,351)		(8,351)	(1,027)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	34		4,131.57		(10,285)		(11,690)		(11,690)	(1,405)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	191		4,091.75		(62,189)		(70,968)		(70,968)	(8,779)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	18		4,061.88		(6,304)		(7,202)		(7,202)	(898)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	13		4,181.35		(1,479)		(1,827)		(1,827)	(348)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	68		4,017.27		(11,872)		(19,812)		(19,812)	(7,940)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	366		4,017.27		(119,452)		(166,914)		(166,914)	(47,462)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	82		3,997.68		(27,843)		(38,680)		(38,680)	(10,837)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	19		3,987.88		(3,570)		(5,843)		(5,843)	(2,273)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	37		4,027.07		(6,351)		(10,663)		(10,663)	(4,312)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	7		4,125.05		(1,969)		(2,831)		(2,831)	(862)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	175		4,007.47		(58,258)		(81,121)		(81,121)	(22,863)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	192		4,046.67		(59,566)		(83,943)		(83,943)	(24,377)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/14/2023	03/14/2024	25		4,066.26		(3,725)		(6,423)		(6,423)	(2,698)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	27		4,135.18		(3,016)		(5,084)		(5,084)	(2,068)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	03/15/2023	03/15/2024	57		4,008.69		(17,636)		(24,977)		(24,977)	(7,341)					-	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	86		3,930.85		(30,561)		(42,245)		(42,245)	(11,684)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	148		4,125.45		(17,338)		(29,052)		(29,052)	(11,715)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	1,881		3,969.77		(363,804)		(565,541)		(565,541)	(201,737)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	2,212		3,960.04		(749,757)		(1,045,300)		(1,045,300)	(295,543)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	128		3,960.04		(25,397)		(39,287)		(39,287)	(13,890)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	51		3,971.71		(16,975)		(23,764)		(23,764)	(6,790)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	72		3,950.31		(24,692)		(34,350)		(34,350)	(9,659)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	162		4,105.99		(41,520)		(60,494)		(60,494)	(18,974)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	32		3,940.58		(6,791)		(10,414)		(10,414)	(3,623)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	117		3,940.58		(41,130)		(57,030)		(57,030)	(15,900)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	2,005		3,969.77		(667,157)		(934,453)		(934,453)	(267,297)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	283		4,115.72		(70,840)		(103,554)		(103,554)	(32,714)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/15/2023	03/15/2024	160		3,950.31		(32,760)		(50,449)		(50,449)	(17,689)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	11		4,047.14		(2,033)		(2,900)		(2,900)	(866)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	20		4,126.69		(2,877)		(4,299)		(4,299)	(1,422)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	15		4,275.84		(3,212)		(4,038)		(4,038)	(826)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	51		4,186.35		(13,497)		(16,696)		(16,696)	(3,200)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	22		4,086.91		(3,583)		(5,224)		(5,224)	(1,640)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	15		4,067.02		(4,822)		(5,940)		(5,940)	(1,119)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	45		4,076.97		(14,617)		(18,026)		(18,026)	(3,409)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2024	42		4,106.80		(12,911)		(15,952)		(15,952)	(3,042)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(25,387,746)	(7,134,509)	0	(25,533,149)	XXX	(25,533,149)	(4,147,308)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(25,387,746)	(7,134,509)	0	(25,533,149)	XXX	(25,533,149)	(4,147,308)	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										(25,387,746)	(7,134,509)	0	(25,533,149)	XXX	(25,533,149)	(4,147,308)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(25,387,746)	(7,134,509)	0	(25,533,149)	XXX	(25,533,149)	(4,147,308)	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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										14,977,876	2,904,016	0	13,294,032	XXX	13,294,032	2,116,105	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										14,977,876	2,904,016	0	13,294,032	XXX	13,294,032	2,116,105	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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Barclays G5GSEF7VJP5I7OUK5573	Y	N	0	0	7,810,842	(6,175,476)	1,635,366	7,810,842	(6,175,476)	1,635,366	0	0
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N	0	0	518,027	(345,432)	172,595	518,027	(345,432)	172,595	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	4,340,000	0	5,967,909	0	1,627,909	5,967,909	0	1,627,909	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N	0	0	270,990	(223,494)	47,496	270,990	(223,494)	47,496	0	0
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y	3,960,000	0	23,159,372	(18,788,747)	410,625	23,159,372	(18,788,747)	410,625	0	0
JP Morgan ZBUT11V806EZRVTWT807	Y	Y	0	0	1,100,036	0	1,100,036	1,100,036	0	1,100,036	0	0
0299999999. Total NAIC 1 Designation			8,300,000	0	38,827,176	(25,533,149)	4,994,027	38,827,176	(25,533,149)	4,994,027	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			8,300,000	0	38,827,176	(25,533,149)	4,994,027	38,827,176	(25,533,149)	4,994,027	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					38,827,176	(25,533,149)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	4,340,000	4,340,000	XXX		V
Wells Fargo	PBLDOEJDB5FWOLXP3B76	Cash	000000-00-0	Cash	3,960,000	3,960,000	XXX		V
0299999999 - Total					8,300,000	8,300,000	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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	821,094	821,094	04/03/2023
000000-00-0	Short term investment from reverse repo program		1.G	2,036,313	2,036,313	04/03/2023
000000-00-0	Short term investment from reverse repo program		2.A	10,558,344	10,558,344	04/03/2023
000000-00-0	Short term investment from reverse repo program		2.B	2,167,688	2,167,688	04/03/2023
000000-00-0	Short term investment from reverse repo program		2.C	4,867,535	4,867,535	04/03/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				20,450,974	20,450,974	XXX
9999999999 - Totals				20,450,974	20,450,974	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 8,182,967 Book/Adjusted Carrying Value $ 8,182,967
2. Average balance for the year Fair Value $ 22,364,423 Book/Adjusted Carrying Value $ 22,364,423
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,857,407 NAIC 2 $ 17,593,568 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,590,800	3,590,800	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES		1.A	500,000	500,000	05/15/2024
690353-C9-6	DFC		1.A	3,116,981	3,116,981	01/15/2030
90376P-AB-7	INT DEV FIN CORP		1.A	2,448,630	2,448,630	04/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				9,656,411	9,656,411	XXX
0109999999. Total - U.S. Government Bonds				9,656,411	9,656,411	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
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	3,200,000	3,200,000	12/31/2023
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				4,200,000	4,200,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				4,200,000	4,200,000	XXX
00206R-MH-2	AT&T INC		2.B FE	1,395,675	1,399,915	03/25/2024
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,400,000	3,400,000	04/01/2035
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	3,178,845	3,200,000	01/12/2024
06417M-C4-5	BANK OF NOVA SCO		1.A FE	3,995,430	4,000,000	08/08/2023
073730-AG-8	BEAM SUNTORY INC		2.B FE	993,932	996,017	06/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	1,000,000	1,000,000	09/01/2061
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	2,830,242	2,832,601	05/05/2023
22535W-AE-7	CREDIT AGRICOLE LONDON		1.G FE	838,358	838,400	04/24/2023
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	1,268,698	1,280,531	01/25/2024
40435R-QG-9	HSBC BANK USA NA		1.A FE	4,588,176	4,600,000	01/19/2024
465685-AG-0	ITC HOLDINGS CORP		2.B FE	1,195,203	1,196,510	07/01/2023
46655F-AA-5	JMA-RM LLC		1.B FE	480,000	480,000	03/01/2072
617446-8W-2	MORGAN STANLEY		1.E FE	1,196,234	1,199,128	01/25/2024
65558U-YC-0	NORDEA BANK ABP NEW YORK		1.A FE	2,928,587	2,930,000	04/28/2023
678858-BW-0	OKLAHOMA GAS & ELECTRIC		1.G FE	1,265,564	1,265,975	05/26/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	2,476,457	2,496,516	07/29/2024
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	2,397,937	2,400,000	01/18/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				35,429,338	35,515,593	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				35,429,338	35,515,593	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				45,085,749	45,172,004	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				4,200,000	4,200,000	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				49,285,749	49,372,004	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	SOCIETE GENERALE CP		1.E	3,000,000	3,000,000	08/10/2023
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA type)				3,000,000	3,000,000	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.	41,404	41,404	
	EIDP INC CP		2.A	2,488,800	2,488,800	05/02/2023
	ELEVANCE HEALTH INC CP		2.A	4,997,917	4,997,917	04/03/2023
	LIBERTY UTILITIES CO CP		2.A	3,996,400	3,996,400	04/04/2023
	LIBERTY UTILITIES CO CP		2.A	1,997,919	1,997,919	04/06/2023
	QUESTAR GAS COMPANY CP		2.A	1,997,970	1,997,970	04/04/2023
	S&P GLOBAL INC CP		2.A	3,497,054	3,497,054	04/06/2023
	S&P GLOBAL INC CP		2.A	2,544,843	2,544,843	04/13/2023
	TRISTATE GEN&TRANS ASSN CP		2.A	1,998,024	1,998,024	04/05/2023
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				23,560,331	23,560,331	XXX
9999999999 - Totals				75,846,080	75,932,335	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 91,356 Book/Adjusted Carrying Value $ 122,641
2. Average balance for the year Fair Value $ 76,405,342 Book/Adjusted Carrying Value $ 76,050,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
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		0.000	0	0	5,857,764	4,654,957	9,933,606	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH		0.000	0	0	1,299,439	1,340,776	1,379,861	XXX
JP MORGAN/CHASE	NEW YORK, NY		0.000	0	0	(20,202,091)	(25,283,701)	(21,927,031)	XXX
US BANK	CINCINNATI, OH		0.000	0	0	3,770,312	3,456,948	3,357,535	XXX
0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	474,240	463,541	485,299	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(8,800,336)	(15,367,479)	(6,770,730)	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	(8,800,336)	(15,367,479)	(6,770,730)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(8,800,336)	(15,367,479)	(6,770,730)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
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
	EIDP INC CP		03/31/2023	5.040	05/02/2023	2,488,800	350	0
	ELEVANCE HEALTH INC CP		03/31/2023	5.000	04/03/2023	4,997,917	694	0
	LEGGETT & PLATT INC CP		03/30/2023	5.100	04/05/2023	799,320	227	0
	LIBERTY UTILITIES CO CP		03/29/2023	5.400	04/04/2023	3,996,400	1,800	0
	LIBERTY UTILITIES CO CP		03/30/2023	5.350	04/06/2023	1,997,919	594	0
	PEOPLES GAS LIGHT & COKE CP		03/31/2023	5.000	04/03/2023	999,583	139	0
	QUESTAR GAS COMPANY CP		03/28/2023	5.220	04/04/2023	3,995,940	2,320	0
	S&P GLOBAL INC CP		03/31/2023	5.050	04/06/2023	3,497,054	491	0
	S&P GLOBAL INC CP		03/30/2023	5.200	04/13/2023	2,544,843	737	0
	TRISTATE GEN&TRANS ASSN CP		03/29/2023	5.080	04/05/2023	1,998,024	847	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						27,315,800	8,199	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						27,315,800	8,199	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						27,315,800	8,199	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						27,315,800	8,199	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	03/31/2023	0.022		125,000	0	1,633
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						125,000	0	1,633
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/29/2023	0.000		11,015,934	0	90,986
8309999999. Subtotal - All Other Money Market Mutual Funds						11,015,934	0	90,986
8609999999 - Total Cash Equivalents						38,456,734	8,199	92,619