



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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 Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.Lafayettelife.com

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

OFFICERS

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

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	Charles Marion Ward Barrett #, VP	James Daniel Conklin #, VP
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
Justin Keith Payne #, 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

<u>John Finn Barrett</u>	<u>John Henry Bultema III</u>	<u>Jill Tripp McGruder</u>
<u>Jonathan David Niemeyer</u>	<u>James Joseph Vance</u>	<u>Donald Joseph Wuebbeling</u>

State of Ohio SS:
County of Hamilton

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

John Henry Bultema III
President & CEO

Donald Joseph Wuebbeling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
24th day of July, 2023

- 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.....

Angela M. Baker-Colyer



ANGELA M. BAKER-COLYER
Notary Public, State of Ohio
My Commission Expires
June 17, 2027

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	4,407,086,161		4,407,086,161	4,236,254,508
2. Stocks:				
2.1 Preferred stocks	12,905,490		12,905,490	12,670,567
2.2 Common stocks	181,826,328	768,818	181,057,510	173,015,754
3. Mortgage loans on real estate:				
3.1 First liens	784,243,085		784,243,085	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 (\$ (5,271,368)), cash equivalents (\$ 5,462,823) and short-term investments (\$ 6,595,136)	6,786,591		6,786,591	75,657,926
6. Contract loans (including \$ premium notes)	853,128,702		853,128,702	779,238,730
7. Derivatives	60,608,442		60,608,442	23,025,622
8. Other invested assets	374,117,325	0	374,117,325	387,830,647
9. Receivables for securities	3,024,419		3,024,419	1,778,848
10. Securities lending reinvested collateral assets	29,709,833		29,709,833	12,268,008
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,713,436,376	768,818	6,712,667,558	6,507,886,115
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	65,311,027		65,311,027	60,088,051
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,825,298		11,825,298	11,868,698
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	49,129,357		49,129,357	49,304,701
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,684,721		3,684,721	3,734,775
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	28,599		28,599	67,321
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	5,596,420		5,596,420	15,726,070
18.2 Net deferred tax asset	85,250,547	42,806,907	42,443,640	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	9,158,461	9,158,461	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)	6,945,131,566	52,734,186	6,892,397,380	6,682,454,399
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	6,945,131,566	52,734,186	6,892,397,380	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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,412,608,007 less \$ included in Line 6.3 (including \$ Modco Reserve)	5,412,608,007	5,287,925,773
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	204,163	223,685
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	591,572,366	580,671,070
4. Contract claims:		
4.1 Life	19,819,138	14,583,499
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ 978,112 and coupons \$ due and unpaid	978,112	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)	98,744,549	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	1,577,831	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 \$ 4,127,217 ceded	4,127,217	3,173,335
9.4 Interest Maintenance Reserve	7,005,545	12,030,142
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,045,815 , accident and health \$ and deposit-type contract funds \$	1,045,815	1,160,525
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	227,195	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	1,596,166	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	41,578	41,753
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	10,149,376	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	1,005,203	929,093
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	99,584,841	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	2,504,871	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	42,503,236	14,321,173
24.09 Payable for securities	6,482,474	1,356,570
24.10 Payable for securities lending	108,655,353	88,320,662
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	34,868,536	31,949,454
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,445,301,572	6,238,671,240
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	6,445,301,572	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)	119,523,140	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)	444,595,808	441,283,159
38. Totals of Lines 29, 30 and 37	447,095,808	443,783,159
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,892,397,380	6,682,454,399
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	21,635,970	25,404,282
2502. Payable for collateral on Derivatives	11,870,000	4,860,000
2503. Outstanding disbursement – death	703,007	873,201
2598. Summary of remaining write-ins for Line 25 from overflow page	659,559	811,971
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	34,868,536	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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	362,527,892	334,578,539	689,571,720
2. Considerations for supplementary contracts with life contingencies	3,238,990	1,882,904	6,266,988
3. Net investment income	143,623,926	104,411,794	230,784,587
4. Amortization of Interest Maintenance Reserve (IMR)	(134,104)	1,631,637	2,989,703
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	19,038	24,671	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	917,867	972,519	1,395,778
9. Totals (Lines 1 to 8.3)	510,193,609	443,502,064	931,046,367
10. Death benefits	25,166,436	22,024,571	45,134,423
11. Matured endowments (excluding guaranteed annual pure endowments)	10,800	46,309	95,455
12. Annuity benefits	17,487,931	20,983,727	35,498,411
13. Disability benefits and benefits under accident and health contracts	621,878	668,318	1,414,526
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	198,060,199	145,861,674	308,729,902
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	11,899,173	2,877,043	12,832,850
18. Payments on supplementary contracts with life contingencies	1,633,731	2,260,592	4,223,269
19. Increase in aggregate reserves for life and accident and health contracts	124,662,712	150,881,954	305,523,301
20. Totals (Lines 10 to 19)	379,542,860	345,604,188	713,452,137
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	44,600,693	42,154,663	85,311,878
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	23,139,169	18,358,991	45,244,373
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,468,303	6,146,197	12,278,213
25. Increase in loading on deferred and uncollected premiums	2,297,837	485,241	3,541,937
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	2,507,708	1,264,935	4,151,066
28. Totals (Lines 20 to 27)	458,556,570	414,014,215	863,979,604
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	51,637,039	29,487,849	67,066,763
30. Dividends to policyholders and refunds to members	49,531,980	43,187,864	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)	2,105,059	(13,700,015)	(24,976,472)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,158,569	(12,300,209)	(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)	(53,510)	(1,399,806)	4,609,720
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 598,230 (excluding taxes of \$ (1,371,300) transferred to the IMR)	3,986,884	813,733	(879,841)
35. Net income (Line 33 plus Line 34)	3,933,374	(586,073)	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)	3,933,374	(586,073)	3,729,879
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 9,701	58,747	(37,717,324)	(26,922,911)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	14,639,594	3,266,383	688,658
41. Change in nonadmitted assets	(4,927,938)	(13,350,499)	(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	(10,391,128)	28,616,081	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)	3,312,649	(19,771,432)	39,509,740
55. Capital and surplus, as of statement date (Lines 36 + 54)	447,095,808	384,501,987	443,783,159
DETAILS OF WRITE-INS			
08.301. Pension administration fees	909,835	966,945	1,384,310
08.302. Miscellaneous income	8,032	5,574	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)	917,867	972,519	1,395,778
2701. Securities lending interest expense	1,944,938	355,762	2,038,871
2702. Benefits for employees and agents not included elsewhere	562,770	909,173	1,817,753
2703. Miscellaneous 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)	2,507,708	1,264,935	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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	363,948,728	333,483,662	686,279,780
2. Net investment income	141,562,717	123,729,590	259,733,262
3. Miscellaneous income	975,627	786,778	1,411,256
4. Total (Lines 1 to 3)	506,487,072	458,000,030	947,424,298
5. Benefit and loss related payments	248,640,573	194,523,318	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	78,897,696	70,467,285	148,258,965
8. Dividends paid to policyholders	43,896,648	37,654,748	79,568,292
9. Federal and foreign income taxes paid (recovered) net of \$ (2,047,032) tax on capital gains (losses)	(8,748,173)	(9,962,733)	(19,633,139)
10. Total (Lines 5 through 9)	362,686,744	292,682,618	620,568,749
11. Net cash from operations (Line 4 minus Line 10)	143,800,328	165,317,412	326,855,549
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	367,552,676	358,901,138	619,200,500
12.2 Stocks	14,486,300	7,179,563	15,322,806
12.3 Mortgage loans	42,636,151	34,414,937	75,382,846
12.4 Real estate	0	0	0
12.5 Other invested assets	9,568,342	18,634,388	32,206,945
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	13,272	5,573	9,050
12.7 Miscellaneous proceeds	5,125,904	71,832,143	13,486,849
12.8 Total investment proceeds (Lines 12.1 to 12.7)	439,382,645	490,967,742	755,608,996
13. Cost of investments acquired (long-term only):			
13.1 Bonds	547,972,380	544,030,078	858,837,196
13.2 Stocks	14,408,253	14,532,388	20,473,246
13.3 Mortgage loans	20,733,734	170,003,862	236,833,760
13.4 Real estate	0	0	0
13.5 Other invested assets	9,133,766	39,003,842	65,502,314
13.6 Miscellaneous applications	35,369,579	58,936,386	42,672,684
13.7 Total investments acquired (Lines 13.1 to 13.6)	627,617,712	826,506,556	1,224,319,200
14. Net increase (or decrease) in contract loans and premium notes	73,889,972	34,155,414	91,875,780
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(262,125,039)	(369,694,228)	(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	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	10,901,296	95,220,121	97,259,106
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	38,552,080	36,015,993	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)	49,453,376	131,236,114	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) .	(68,871,335)	(73,140,702)	(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)	6,786,591	51,194,453	75,657,926

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	327,923,504	293,171,717	612,466,510
3. Ordinary individual annuities	37,062,210	42,231,183	84,097,786
4. Credit life (group and individual)			0
5. Group life insurance	8,768	11,640	22,835
6. Group annuities	17,236,316	17,433,703	33,356,055
7. A & H - group	82,423	85,034	165,581
8. A & H - credit (group and individual)			0
9. A & H - other	54,046	103,336	129,320
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	382,367,267	353,036,613	730,238,087
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	382,367,267	353,036,613	730,238,087
14. Deposit-type contracts	1,711,593,928	1,859,761,667	4,200,621,313
15. Total (Lines 13 and 14)	2,093,961,195	2,212,798,280	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:

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2023</u>	<u>2022</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	3,933,374	3,729,879
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	9,622,071	(15,664,252)
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>(5,688,697)</u>	<u>19,394,131</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	447,095,808	443,783,159
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>447,095,808</u>	<u>443,783,159</u>

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

No Change.

C. Accounting Policy

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 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.

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 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 June 30, 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 June 30, 2023:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months10,198,573

2. 12 Months or Longer82,511,739

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

1. Less than 12 Months306,473,923

2. 12 Months or Longer721,698,830
- (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 replledged is \$108.0 million.

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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	60,608,442	—	60,608,442

* 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	(42,503,236)	—	(42,503,236)

* 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 \$700.0 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	5,345,964	5,345,964	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	21,776,106	21,776,106	—
(d) Excess Stock	64,330	64,330	—
(e) Aggregate Total (a+b+c+d)	27,186,400	27,186,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	700,000,000	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)

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	5,345,964	5,345,964	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	646,000,483	717,845,749	486,490,533
2. Current Year General Account Total Collateral Pledged	646,000,483	717,845,749	486,490,533
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	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	486,490,533	486,490,533	—	487,725,615
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	486,490,533	486,490,533	—	487,725,615
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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	486,490,533	486,490,533	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	486,490,533	486,490,533	—

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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: Exchange traded funds	1,738,575	—	—	—	1,738,575
Common stock: Unaffiliated	143,819,224	—	515,844	9,536,043	153,871,111
Preferred stock	—	12,905,490	—	—	12,905,490
Other invested assets: Residual tranche, fixed income	—	6,225,202	—	—	6,225,202
Derivative assets: Options, purchased	—	—	60,608,448	—	60,608,448
Total assets at fair value	145,557,799	19,130,692	61,124,292	9,536,043	235,348,826

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	—	—	(42,503,247)	—	(42,503,247)
Total liabilities at fair value	—	—	(42,503,247)	—	(42,503,247)

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

Quarter Ended at 06/30/2023

Description	Beginning Balance at 04/01/2023	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 06/30/2023
a. Assets										
Common stock: Unaffiliated	515,844	—	—	—	—	—	—	—	—	515,844
Derivative assets: Options, purchased	38,827,181	—	—	14,765,620	—	8,395,835	—	—	(1,380,188)	60,608,448
Total Assets	39,343,025	—	—	14,765,620	—	8,395,835	—	—	(1,380,188)	61,124,292

Description	Beginning Balance at 04/01/2023	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 06/30/2023
a. Liabilities										
Derivative liabilities: Options, written	(25,533,149)	—	—	(11,153,152)	—	—	(5,816,946)	—	—	(42,503,247)
Total liabilities	(25,533,149)	—	—	(11,153,152)	—	—	(5,816,946)	—	—	(42,503,247)

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) 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.

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	3,991,443,525	4,407,086,161	39,459,062	3,871,576,101	80,408,362	—	—
Common stock: Unaffiliated**	181,057,511	181,057,511	171,005,624	—	515,844	9,536,043	—
Preferred stock	12,905,490	12,905,490	—	12,905,490	—	—	—
Mortgage loans	711,955,640	784,243,085	—	—	711,955,640	—	—
Cash, cash equivalents, & short-term investments	6,859,498	6,786,591	6,859,498	—	—	—	—
Other invested assets: Surplus notes	48,661,993	50,357,339	—	48,661,993	—	—	—
Other invested assets: Residual tranche, fixed income	6,225,202	6,225,202	—	6,225,202	—	—	—
Securities lending reinvested collateral assets	29,709,833	29,709,833	29,709,833	—	—	—	—
Derivative assets	60,608,448	60,608,448	—	—	60,608,448	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(559,117,617)	(565,522,354)	—	—	(559,117,617)	—	—
Fixed-indexed annuity contracts	(1,088,150,922)	(1,161,880,921)	—	—	(1,088,150,922)	—	—
Derivative liabilities	(42,503,247)	(42,503,247)	—	—	(42,503,247)	—	—
Cash collateral payable	(11,870,000)	(11,870,000)	—	(11,870,000)	—	—	—
Securities lending liability	(108,655,353)	(108,655,353)	—	(108,655,353)	—	—	—

**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.

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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		—

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

If yes, attach an explanation.

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

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

12/31/2022
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES...
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Securities, Inc.	Cincinnati, Ohio				YES...
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES...

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 151,921,482
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 746,564	\$ 768,818
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 92,906,245	\$ 92,401,089
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 93,652,809	\$ 93,169,907
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

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

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

16.1

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

\$ 107,980,249

16.2

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

\$ 108,026,583

16.3

Total payable for securities lending reported on the liability page.

\$ 108,655,353

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

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

\$

784,243,085

1.14

Total Mortgages in Good Standing

\$

784,243,085

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)

\$

784,243,085

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	2	3	4	5	6	7	8	9
Active Status (a)								
Life Insurance Premiums								
Annuity Considerations								
1	2	3	4	5	6	7	8	9
Alabama	AL	L	2,553,550	11,550	0		2,565,100	0
Alaska	AK	L	364,335	0	0		364,335	0
Arizona	AZ	L	7,563,783	294,126	391		7,858,300	0
Arkansas	AR	L	1,647,616	267,190	0		1,914,806	0
California	CA	L	26,269,790	6,430,718	7,558		32,708,066	84,169
Colorado	CO	L	11,121,486	3,746,673	0		14,868,159	245,000
Connecticut	CT	L	4,842,029	1,733,616	1,216		6,576,861	0
Delaware	DE	L	763,628	508,906	0		1,272,534	0
District of Columbia	DC	L	664,901	581,314	0		1,246,215	0
Florida	FL	L	18,928,738	3,846,623	8,500		22,783,861	0
Georgia	GA	L	6,834,725	2,917,535	1,392		9,753,652	0
Hawaii	HI	L	4,307,368	1,117,444	1,918		5,426,730	0
Idaho	ID	L	2,808,746	596,094	0		3,404,840	215,393
Illinois	IL	L	9,650,423	542,414	4,325		10,197,162	0
Indiana	IN	L	5,583,370	925,153	11,673		6,520,196	0
Iowa	IA	L	2,191,532	216,575	4,865		2,412,972	0
Kansas	KS	L	2,115,561	260,763	0		2,376,324	0
Kentucky	KY	L	2,518,878	977,151	1,212		3,497,241	0
Louisiana	LA	L	1,758,179	1,399,493	0		3,157,672	0
Maine	ME	L	842,158	92,526	0		934,684	0
Maryland	MD	L	9,226,918	4,774,396	0		14,001,314	0
Massachusetts	MA	L	5,016,755	2,164,948	6,056		7,187,759	0
Michigan	MI	L	5,729,173	798,076	24,440		6,551,689	0
Minnesota	MN	L	3,365,624	337,563	23,120		3,726,307	0
Mississippi	MS	L	712,407	305,441	0		1,017,848	0
Missouri	MO	L	15,987,578	1,066,323	867		17,054,768	0
Montana	MT	L	1,430,131	48,042	0		1,478,173	0
Nebraska	NE	L	1,652,209	17,430	783		1,670,422	0
Nevada	NV	L	1,617,061	13,000	0		1,630,061	0
New Hampshire	NH	L	1,437,872	1,461,354	2,665		2,901,891	0
New Jersey	NJ	L	9,136,253	1,172,405	2,476		10,311,134	0
New Mexico	NM	L	1,573,022	283,301	0		1,856,323	0
New York	NY	N	610,082	356,266	0		966,348	0
North Carolina	NC	L	6,921,370	1,094,067	472		8,015,909	0
North Dakota	ND	L	780,220	613,044	0		1,393,264	0
Ohio	OH	L	10,087,717	431,555	2,533		10,521,805	1,711,049,366
Oklahoma	OK	L	1,664,397	1,000,000	0		2,664,397	0
Oregon	OR	L	1,373,104	49,054	0		1,422,158	0
Pennsylvania	PA	L	13,297,710	932,207	12,616		14,242,533	0
Rhode Island	RI	L	831,608	136,097	1,653		969,358	0
South Carolina	SC	L	3,116,050	825,388	0		3,941,438	0
South Dakota	SD	L	602,711	49,600	0		652,311	0
Tennessee	TN	L	4,033,023	1,754,903	(81)		5,787,845	0
Texas	TX	L	30,172,685	2,010,081	1,178		32,183,944	0
Utah	UT	L	6,108,272	818,367	0		6,926,639	0
Vermont	VT	L	1,248,176	584,330	0		1,832,506	0
Virginia	VA	L	11,150,112	1,861,813	8,820		13,020,745	0
Washington	WA	L	5,429,599	1,749,190	0		7,178,789	0
West Virginia	WV	L	1,137,318	1,125	1,456		1,139,899	0
Wisconsin	WI	L	5,309,763	632,989	3,916		5,946,668	0
Wyoming	WY	L	572,885	485,658	0		1,058,543	0
American Samoa	AS	N	761				761	
Guam	GU	N	5,186				5,186	
Puerto Rico	PR	N	50,317				50,317	
U.S. Virgin Islands	VI	N	9,272				9,272	
Northern Mariana Islands	MP	N	6,429				6,429	
Canada	CAN	N					0	
Aggregate Other Aliens	OT	XXX	292,091	600	449	0	293,140	0
Subtotal	XXX		275,026,657	54,294,477	136,469	0	329,457,603	1,711,593,928
Reporting entity contributions for employee benefits plans	XXX						0	
Dividends or refunds applied to purchase paid-up additions and annuities	XXX		52,019,239	4,049			52,023,288	
Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
Premium or annuity considerations waived under disability or other contract provisions	XXX		886,376				886,376	
Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
Totals (Direct Business)	XXX		327,932,272	54,298,526	136,469	0	382,367,267	1,711,593,928
Plus Reinsurance Assumed	XXX						0	
Totals (All Business)	XXX		327,932,272	54,298,526	136,469	0	382,367,267	1,711,593,928
Less Reinsurance Ceded	XXX		19,293,629	90,700	136,469		19,520,798	
Totals (All Business) less Reinsurance Ceded	XXX		308,638,643	54,207,826	0	0	362,846,469	1,711,593,928
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		292,091	600	449		293,140	
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		292,091	600	449	0	293,140	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	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. N - None of the above - Not allowed to write business in the state.....	7
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0		

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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836 ...	Western-Southern Group	00000	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 ..	.....	.....	.....	AI Neyer Industrial Fund II-Q LLC	..OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..4.500	Western & Southern Mutual Holding Co ..	NO.....	.....
.0836 ...	Western-Southern Group	00000	86-1791268 ..	.....	.....	.....	Alta 287 Venture LLC	..TX.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co ..	NO.....	.....
.0836 ...	Western-Southern Group	00000	84-5144260 ..	.....	.....	.....	Alta at Horizon West, LLC	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co ..	NO.....	.....
.0836 ...	Western-Southern Group	00000	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.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	46-1383159 ..	.....	.....	.....	Emerging Markets LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..23.110	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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	92-3599326 ..	.....	.....	.....	ERG-CP FM Portfolio JV, LLC	.. FL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..41.000	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	47-5482199 ..	.....	.....	.....	Fabric Technologies, Inc.	.. NY.....	 NIA.....	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	45-5350091 ..	.....	.....	.....	Flat Apts. Investor Holdings, LLC	.. IN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	82-3668056 ..	.....	.....	.....	Flats Springhurst Inv Holdings, LLC	.. KY.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	45-0571051 ..	.....	.....	.....	Fort Washington Active Fixed Fund	.. OH.....	 NIA.....	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00002	31-1727947 ..	.....	.....	.....	Fort Washington Flexible Income LLC	.. OH.....	 NIA.....	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	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	47-3243974 ..	.....	.....	.....	.....	.. 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 Domestic Fund LP	.....	.....	.....	.....	.....	.....	.....	.....
. 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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Invt LLC	.. OH.....	 NIA.....	Ownership.....	..1.610	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Invt LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..40.940	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	27-0116330 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	27-0116330 ..	.....	.....	.....	Fort Washington High Yield Invt LLC II	.. OH.....	 NIA.....	Ownership.....	..21.900	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1301863 ..	.....	.....	.....	Western & Southern Investment Holdings LLC	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1301863 ..	.....	.....	.....	Fort Washington Investment Advisors, Inc. ...	.. OH.....	 NIA.....	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	52-2206041 ..	.....	.....	.....	Fort Washington PE Invest II LP	.. OH.....	 NIA.....	Fort Washington Capital Partners, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	52-2206041 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	52-2206041 ..	.....	.....	.....	Fort Washington PE Invest III LP	.. OH.....	 NIA.....	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington PE Invest III LP	.. OH.....	 NIA.....	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington PE Invest IV LP	.. OH.....	 NIA.....	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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington PE Invest IX-B-LP	.. OH.....	 NIA.....	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.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Invest SM II	.. OH.....	 NIA.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEI 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.....	FIWPEO 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.....	.....

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington PE Opp Fund III, L.P.	.. OH.....	 NIA.....	FWPEO III GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..	.....	.....	.....	Fort Washington PE Opp Fund III, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 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	83-4498681 ..	.....	.....	.....	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.....	.....

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	87-1271007 ..	.....	.....	.....	Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.. OH.....	 NIA.....	FIPEI Mauna Kea GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2984546 ..	.....	.....	.....	Nashville Hotel JV LLC	.. TN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 75264	16-0958252 ..	.....	.....	.....	National Integrity Life Insurance Co	.. NY.....	 IA.....	Integrity Life Insurance Co	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	31-1338187 ..	.....	.....	.....	OTR Housing Associates LP	.. OH.....	 NIA.....	.....	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	41-3147951 ..	.....	.....	.....	Pretium Residential Real Estate Fund II, LP ..	.. NY.....	 NIA.....	.....	Ownership.....	.. 2.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	82-1507720 ..	.....	.....	.....	Price Willis Lodging Holdings, LLC	.. SC.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	34-1998937 ..	.....	.....	.....	Queen City Square LLC	.. OH.....	 NIA.....	.....	Ownership.....	.. 99.750	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	27-4266774 ..	.....	.....	.....	Randolph Tower Affordable Inv Fund LLC	.. IL.....	 NIA.....	.....	Ownership.....	.. 99.990	Western & Southern Mutual Holding Co .	... NO.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	88-2173335 ..	.....	.....	.....	RealTerm Logistics Fund IV, LP	.. MD.....	 NIA.....	.....	Ownership.....	.. 2.900	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	82-2188516 ..	.....	.....	.....	Revel Investor Holdings, LLC	.. CO.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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	92-3712148 ..	.....	.....	.....	South Orange Kissimmee	.. FL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 52.000	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	26-4291356 ..	.....	.....	.....	Sundance Lafrontera Holdings LLC	.. TX.....	 NIA.....	.....	Ownership.....	.. 62.720	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-2045113 ..	.....	.....	.....	TA Dakota Land Partners, LLC	.. WA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 62.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	88-3631372 ..	.....	.....	.....	The Cincinnati Equity Fund III, LLC	.. OH.....	 NIA.....	.....	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	20-5542652 ..	.....	.....	.....	Tri-State Fund II Growth LP	.. OH.....	 NIA.....	.....	Ownership.....	.. 29.840	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-5542652 ..	.....	.....	.....	Tri-State Fund II Growth LP	.. OH.....	 NIA.....	Tri-State Ventures II, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	31-1788429 ..	.....	.....	.....	Tri-State Growth Captial Fund LP	.. OH.....	 NIA.....	.....	Ownership.....	.. 12.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1788429 ..	.....	.....	.....	Tri-State Growth Captial Fund LP	.. OH.....	 NIA.....	Tri-State Ventures, LLC	Ownership.....	.. 0.630	Western & Southern Mutual Holding Co .	... NO.....	.....

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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.....	.....
. 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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	84-3894041 ..	.....	.....	.....	TruAmerica Workforce Housing Fund LP	.. FL.....	 NIA.....	.....	Ownership.....	11.000 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	14.810 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	14.810 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	The Lafayette Life Insurance Co	Ownership.....	29.630 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	40.740 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	31-1413821 ..	.....	.....	.....	Western & Southern Agency, Inc.	.. OH.....	 NIA.....	.....	Ownership.....	100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732404 ..	.....	.....	.....	Western & Southern Financial Group, Inc.	.. OH.....	 UDP.....	Western & Southern Mutual Holding Co	Ownership.....	100.000 ...	Western & Southern Mutual Holding Co .	 NO.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	06-1804434 ..	.....	.....	.....	Western & Southern Investment Holdings LLC ..	.. OH.....	 NIA.....	.....	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 IA.....	.....	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	06-1804432 ..	.....	.....	.....	WS Real Estate Holdings LLC	.. OH.....	 NIA.....	.....	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.....	.....
							The Western and Southern Life Insurance Co								
. 0836 ...	Western-Southern Group	 00000	20-0360272 ..	.....	.....	.....	WSL Partners LP	.. OH.....	 NIA.....	.....	Ownership.....	95.500 ...	Western & Southern Mutual Holding Co .	 NO.....	.....

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

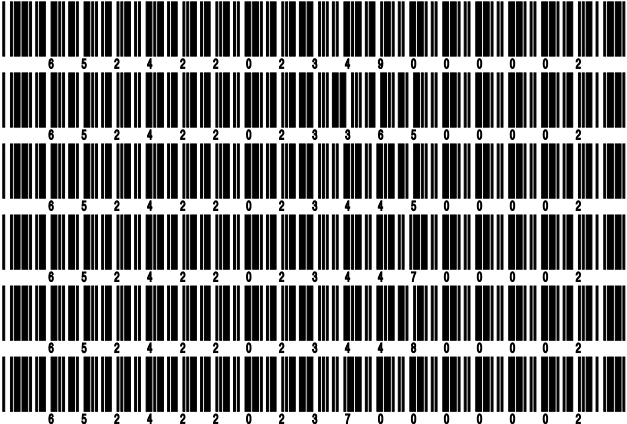
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
--	-----

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	659,559	811,971
2597.	Summary of remaining write-ins for Line 25 from overflow page	659,559	811,971

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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	19,355,232	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	42,636,151	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)	784,243,078	806,145,495
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	784,243,078	806,145,495
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	784,243,078	806,145,495

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	5,365,454	20,129,450
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	9,814	18,377
5. Unrealized valuation increase (decrease)	(9,445,138)	(23,481,962)
6. Total gain (loss) on disposals	0	153,986
7. Deduct amounts received on disposals	9,568,342	32,206,945
8. Deduct amortization of premium and depreciation	75,109	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)	374,117,323	387,830,644
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	374,117,323	387,830,644

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,422,687,447	4,208,143,420
2. Cost of bonds and stocks acquired	562,380,633	879,310,442
3. Accrual of discount	3,095,039	4,046,080
4. Unrealized valuation increase (decrease)	4,075,623	(17,183,401)
5. Total gain (loss) on disposals	(1,617,101)	(2,646,873)
6. Deduct consideration for bonds and stocks disposed of	380,750,395	635,648,010
7. Deduct amortization of premium	6,189,608	12,763,811
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	575,022	1,695,104
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(1,288,581)	1,124,704
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,601,818,035	4,422,687,447
12. Deduct total nonadmitted amounts	768,818	746,564
13. Statement value at end of current period (Line 11 minus Line 12)	4,601,049,217	4,421,940,883

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,183,731,051	178,871,073	147,043,131	18,097,304	2,183,731,051	2,233,656,297		2,115,272,400
2. NAIC 2 (a)	1,822,471,811	643,851,431	590,761,544	(17,666,278)	1,822,471,811	1,857,895,420		1,847,245,216
3. NAIC 3 (a)	250,832,982	846,396	8,477,746	3,567,307	250,832,982	246,768,939		248,113,208
4. NAIC 4 (a)	62,461,423	1,920,335	3,102,846	(5,151,700)	62,461,423	56,127,212		66,878,571
5. NAIC 5 (a)	20,464,575	1,468,023	2,608,761	(298,930)	20,464,575	19,024,907		16,195,083
6. NAIC 6 (a)	192,663	0	0	15,858	192,663	208,521		266,447
7. Total Bonds	4,340,154,505	826,957,258	751,994,028	(1,436,439)	4,340,154,505	4,413,681,296	0	4,293,970,925
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	3,059,505	0	0	(74,273)	3,059,505	2,985,232		3,314,567
10. NAIC 3	10,180,000	0	0	(260,000)	10,180,000	9,920,000		9,356,000
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	156,132	0	0	(156,132)	156,132	0		0
13. NAIC 6	0	0	0	258	0	258		0
14. Total Preferred Stock	13,395,637	0	0	(490,147)	13,395,637	12,905,490	0	12,670,567
15. Total Bonds and Preferred Stock	4,353,550,142	826,957,258	751,994,028	(1,926,586)	4,353,550,142	4,426,586,786	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 \$ 3,595,136 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	6,595,136	xxx	6,595,136	82,416	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,250,001	16,036,785
2. Cost of short-term investments acquired	5,094,928	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	4,749,793	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)	6,595,136	6,250,001
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,595,136	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	5,545,633
3.	Unrealized Valuation increase/(decrease)	9,421,714
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(3,751,703)
6.	Considerations received/(paid) on terminations	1,814,897
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	18,105,298
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	18,105,298

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	18,105,201
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)	18,105,201
4.	Part D, Section 1, Column 6	60,608,448
5.	Part D, Section 1, Column 7	(42,503,247)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	18,105,201
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	18,105,201
10.	Part D, Section 1, Column 9	60,608,448
11.	Part D, Section 1, Column 10	(42,503,247)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	74,823,605	105,475,349
2. Cost of cash equivalents acquired	2,330,546,036	3,532,150,161
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	13,272	5,660
6. Deduct consideration received on disposals	2,399,920,090	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)	5,462,823	74,823,605
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,462,823	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

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
LL-0710	CONCORD	NC		..03/12/2008	..04/10/2023	113,584						0	28,627	28,627			0
LL-0715	COLFAX	NC		..06/19/2008	..06/06/2023	216,600						0	62,682	62,682			0
0199999. Mortgages closed by repayment						330,184	0	0	0	0	0	0	91,309	91,309	0	0	0
LL-0411	WEST LAFAYETTE	IN		..02/22/2005		823,370						0	87,745	87,745			0
LL-0503	WEST CHESTER	OH		..04/12/2005		236,266						0	23,292	23,292			0
LL-0509	ROUND ROCK	TX		11/01/2021		330,159						0	25,807	25,807			0
LL-0608	SUN CITY	FL		..09/22/2006		294,610						0	17,342	17,342			0
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,592,266						0	30,963	30,963			0
LL-0715	COLFAX	NC		06/19/2008		216,600						0	62,042	62,042			0
LL-0805	NICHOLASVILLE	KY		..06/25/2008		444,231						0	15,184	15,184			0
LL-0807	SPRINGFIELD	IL		..11/25/2008		2,564,472						0	40,468	40,468			0
LL-0812	GASTONIA	NC		11/17/2008		222,327						0	7,797	7,797			0
LL-0902	BECKLEY	WV		03/08/2010		559,627						0	11,685	11,685			0
LL-0903	SIMPSONVILLE	SC		..11/25/2009		2,349,739						0	44,198	44,198			0
LL-0905	MEMPHIS	TN		..07/29/2009		338,857						0	49,143	49,143			0
LL-0907	ORLANDO	FL		..09/03/2009		215,498						0	15,581	15,581			0
LL-0908	HOUSTON	TX		10/01/2009		1,747,902						0	52,504	52,504			0

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,348,527					0		18,923	18,923			0
LL-1002	ASHLAND	KY		06/30/2010		411,724					0		37,458	37,458			0
LL-1003	INDEPENDENCE	MO		08/12/2010		1,312,312					0		111,955	111,955			0
LL-1402	UNION CITY	CA		08/25/2014		33,521,787					0		518,396	518,396			0
LL-1506	COLUMBUS	OH		09/23/2015		10,676,078					0		157,831	157,831			0
LL-1601	WATSONVILLE	CA		01/04/2016		19,405,514					0		546,790	546,790			0
LL-1602	CLARKSVILLE	TN		07/01/2016		17,255,662					0		101,904	101,904			0
LL-1603	LARGO	FL		09/01/2016		33,577,752					0		0	0			0
LL-1604	LAFAYETTE	IN		12/22/2016		12,736,840					0		72,301	72,301			0
LL-1701	WEST CHESTER	OH		01/30/2017		7,569,425					0		96,102	96,102			0
LL-1702	KISSIMMEE	FL		03/02/2017		29,485,570					0		213,396	213,396			0
LL-1703	COLUMBUS	OH		06/13/2017		38,482,496					0		183,096	183,096			0
LL-1705	PORT WENTWORTH	GA		12/07/2017		30,993,056					0		204,794	204,794			0
LL-1706	PLAIN CITY	OH		06/21/2018		14,700,055					0		161,896	161,896			0
LL-1801	JOHNSTON	IA		07/11/2018		20,270,702					0		84,554	84,554			0
LL-1802	KANSAS CITY	MO		12/11/2018		34,247,477					0		139,996	139,996			0
LL-1901	FINDLAY	OH		01/30/2019		21,527,935					0		217,705	217,705			0
LL-1902	ANN ARBOR	MI		10/23/2019		42,156,708					0		201,571	201,571			0
LL-2001	DAVENPORT	FL		02/27/2020		33,026,369					0		173,017	173,017			0
LL-2002	CARRBORO	NC		05/22/2020		15,500,000					0		0	0			0
LL-2003	GREENWOOD	IN		06/15/2020		21,760,000					0		0	0			0
LL-2004	TRENTON	OH		11/16/2020		10,523,505					0		96,565	96,565			0
LL-2103	OKLAHOMA CITY	OK		06/04/2021		14,750,000					0		0	0			0
LL-2104	BLOOMINGTON	IN		08/25/2021		18,000,000					0		0	0			0
LL-2105	MOORESVILLE	IN		09/10/2021		26,000,000					0		0	0			0
LL-2106	KISSIMMEE	FL		12/06/2021		9,250,000					0		42,689	42,689			0
LL-2107	HERNDON	VA		10/19/2021		36,600,000					0		0	0			0
LL-2201	NOBLESVILLE	IN		02/14/2022		18,250,000					0		252,376	252,376			0
LL-2202	RIVERTON	UT		02/15/2022		20,750,000					0		0	0			0
LL-2203	RIVERTON	UT		02/15/2022		26,800,000					0		0	0			0
LL-2204	WEST CHESTER	OH		03/18/2022		16,217,445					0		108,535	108,535			0
LL-2205	CAPE CANAVERAL	FL		03/24/2022		16,500,000					0		62,279	62,279			0
LL-2206	COVINGTON	KY		03/24/2022		16,558,760					0		0	0			0
LL-2207	EL PASO	TX		04/29/2022		22,000,000					0		0	0			0
LL-2208	SEASIDE	CA		05/06/2022		24,500,000					0		0	0			0
LL-2209	CHARLESTON	SC		06/27/2022		19,834,143					0		102,535	102,535			0
LL-2210	OGDEN	UT		09/21/2022		4,875,000					0		0	0			0
LL-2211	AMERICAN CANYON	CA		09/22/2022		31,927,111					0		112,016	112,016			0
LL-2212	CLEARFIELD	UT		10/21/2022		18,100,000					0		0	0			0
LL-8173	ALBUQUERQUE	NM		10/26/2001		1,694,044					0		97,919	97,919			0
02999999. Mortgages with partial repayments						806,031,921	0	0	0	0	0	0	4,600,350	4,600,350	0	0	0
05999999 - Totals						806,362,105	0	0	0	0	0	0	4,691,659	4,691,659	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016 ...			24,861		3,542,267	1.560
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund IV, LLC	1.E FE	12/03/2018 ...			99,554			11.110
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	124,415	0	3,542,267	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE.....	Audax Direct Lending Solutions D		10/24/2018 ...			1,547,213		1,965,903	3.360
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE.....	AUDAX MEZZANINE Audax Direct II		06/29/2022 ...			138,104		6,137,755	32.140
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY.....	Goldman Sachs LP II LP		07/30/2019 ...			500,000		4,500,000	3.380
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL.....	Golub Capital Partners GDLC Feeder Fund		08/12/2022 ...			180,000		4,680,000	0.000
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY.....	PineBridge Investments L.P.		11/28/2018 ...			361,463			0.010
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY.....	PineBridge Investments L.P. III		10/20/2022 ...			831,653		4,017,631	0.020
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM.....	Summit Partners III LP		10/01/2018 ...			186,073			4.340
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	3,744,506	0	21,301,289	XXX
6099999. Total - Unaffiliated								0	3,868,921	0	24,843,556	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	3,868,921	0	24,843,556	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC ...	BOSTON	MA.....	First Eagle Direct Lending Fund III, LLC	10/24/2016	05/31/2023	65,978					0		65,978	65,978			0	
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund IV, LLC	12/03/2018	04/24/2023	86,021					0		86,021	86,021			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	151,999	151,999	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE.....	Audax Direct Lending Solutions D	10/24/2018	05/02/2023	307,720					0		307,720	307,720			0	
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE.....	AUDAX MEZZANINE Audax Direct II	06/29/2022	05/31/2023	46,104					0		46,104				0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE.....	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/12/2023	757,811					0		757,811	757,811			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL.....	Golub Capital Partners Golub Capital Partners 11	04/01/2018	05/05/2023	98,508					0		98,508	98,508			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL.....	Golub Capital Partners GDLC Feeder Fund	08/12/2022	06/08/2023	96,047					0		96,047	96,047			0	
000000-00-0	Maranon Capital L.P. Senior Credit	Chicago	IL.....	Maranon Capital L.P. Senior Credit	09/21/2017	06/12/2023	150,069					0		150,069	150,069			0	
000000-00-0	Strategies V	Chicago	IL.....	Strategies V	11/28/2018	06/05/2023	124,654					0		124,654	124,654			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY.....	PineBridge Investments L.P.	10/20/2022	04/25/2023	928,631					0		928,631	928,631			0	

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Summit Partners III LP	CAYMAN ISLANDS	CYM.....	Summit Partners III LP	10/01/2018 ...	04/27/2023	268,351	0	0	0	0	0	0	268,351	268,351	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,777,895	0	0	0	0	0	0	2,777,895	2,777,895	0	0	0	0
6099999. Total - Unaffiliated							2,929,894	0	0	0	0	0	0	2,929,894	2,929,894	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,929,894	0	0	0	0	0	0	2,929,894	2,929,894	0	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2023	Interest Capitalization		539	539	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2023	Interest Capitalization		58,865	58,865	0	1.A
38378N-LV-3	GNR 2013-191 Z 4.064% 11/16/53		06/01/2023	Interest Capitalization		45,336	45,336	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.062% 01/16/54		06/01/2023	Interest Capitalization		41,073	41,073	0	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		06/26/2023	BANK of AMERICA SEC		2,310,226	2,945,000	25,504	1.A
912810-TL-2	U S TREASURY 4.000% 11/15/52		06/14/2023	BANK of AMERICA SEC		2,777,893	2,730,000	9,199	1.A
912810-TP-3	U S TREASURY 1.500% 02/15/53		05/18/2023	Various		3,707,276	3,695,000	11,316	1.A
91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33		06/13/2023	Various		12,046,728	12,305,000	52,772	1.A
91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33		06/13/2023	Various		10,505,728	10,580,000	93,875	1.A
91282C-GW-5	US TREASURY NOTES 1.250% 04/15/28		06/26/2023	GOLDMAN SACHS		6,886,444	7,000,000	17,639	1.A
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		06/09/2023	BMO CAPITAL MARKETS CORP		24,625,000	25,000,000	68,954	1.A
0109999999	Subtotal - Bonds - U.S. Governments					63,005,108	64,400,813	279,259	XXX
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		06/01/2023	Interest Capitalization		63,749	63,749	0	1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2023	Interest Capitalization		13,473	13,473	0	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.400% 09/01/30		04/05/2023	BARCLAYS		1,000,000	1,000,000	413	1.E FE
88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.200% 07/01/41		04/18/2023	BARCLAYS		825,000	825,000	2,124	1.E FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					1,902,222	1,902,222	2,537	XXX
72304@-AA-8	PINEBRIDGE 9.966% 09/21/32		04/05/2023	Various		1,906,380	1,906,380	0	2.C PL
72304@-AB-6	PINEBRIDGE 11.966% 09/21/32		04/05/2023	Various		866,537	866,537	0	4.A PL
02343U-AJ-4	AMCOR FINANCE USA INC 5.625% 05/26/33		06/13/2023	Cantor Fitzgerald Fixed		10,358,250	10,500,000	31,172	2.B FE
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		04/05/2023	GOLDMAN SACHS		1,393,784	1,400,000	13,417	2.C FE
05366D-AA-6	AVIATION CAPITAL GROUP 6.375% 07/15/30		06/12/2023	J P MORGAN SEC		4,943,600	5,000,000	0	2.C FE
06053F-AA-7	BANK of AMERICA CORP 4.100% 07/24/23		05/03/2023	TD SECURITIES		398,760	400,000	4,601	1.G FE
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		05/15/2023	BARCLAYS		271,395	326,000	3,355	4.A FE
12513G-BJ-7	CDW LLC/CDW FINANCE 3.569% 12/01/31		05/03/2023	Various		8,409,800	10,000,000	145,734	2.C FE
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		05/01/2023	Interest Capitalization		0	0	0	1.A FM
14338H-AA-4	CARMEL VALLEY SR LIVING 3.890% 09/01/61		04/28/2023	STERN		500,000	500,000	0	1.B FE
26884T-AX-0	ERAC USA FINANCE LLC 5.400% 05/01/53		04/26/2023	J P MORGAN SEC		14,925,000	15,000,000	0	2.A FE
346232-AF-8	FORESTAR GROUP INC 3.850% 05/15/26		04/20/2023	WELLS FARGO		252,395	275,000	4,676	3.C FE
34964C-AG-1	FORTUNE BRANDS HOME & SECURI 4.500% 03/25/52		04/14/2023	WELLS FARGO		3,818,711	4,975,000	14,303	2.B FE
34964C-AH-9	FORTUNE BRANDS HOME & SECURI 5.875% 06/01/33		06/06/2023	J P MORGAN SEC		6,988,730	7,000,000	0	2.B FE
35087M-AA-1	412 MADISON LLC 5.210% 06/01/62		04/28/2023	STERN		1,500,000	1,500,000	0	1.B FE
350930-AA-1	FOUNDRY JV HOLDCO LLC 5.875% 01/25/34		05/10/2023	SEAPORT GROUP LLC		1,983,480	2,000,000	0	1.G FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		06/22/2023	Various		420,000	420,000	0	2.C PL
49427R-AP-7	KILROY REALTY LP 3.050% 02/15/30		04/03/2023	J P MORGAN SEC		253,080	342,000	1,449	2.B FE
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		04/05/2023	MARKET AXESS		59,198	91,000	916	2.B FE
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		04/03/2023	GOLDMAN SACHS		69,791	111,000	1,144	2.B FE
526107-AD-9	LENNOX INTERNATIONAL INC 3.000% 11/15/23		05/12/2023	STIFEL NICHOLAS		197,316	200,000	17	2.B FE
55903V-BC-6	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		146,696	170,000	869	2.C FE
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		5,449,365	5,407,000	33,202	2.C FE
559112-CB-7	MICRON TECHNOLOGY INC 5.875% 09/15/33		04/18/2023	CITIGROUP GLOBAL MKTS		8,479,345	8,500,000	12,484	2.C FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		05/09/2023	MIZUHO SECURITIES USA INC		23,915	22,000	693	2.C FE
64953B-BC-1	NEW YORK LIFE GLOBAL 5.790% 06/13/25		06/15/2023	J P MORGAN SEC		3,500,000	3,500,000	0	1.A FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/16/2023	J P MORGAN SEC		4,314,630	6,085,000	6,508	2.B FE
680657-AA-1	OLGA TENEDIOS IRR TRUST 5.200% 05/01/73		05/04/2023	STERN		1,015,000	1,015,000	0	1.B FE
6944PL-2T-5	PACIFIC LIFE GF II 5.950% 06/16/25		06/08/2023	J P MORGAN SEC		3,500,000	3,500,000	0	1.D FE
718172-DB-2	PHILIP MORRIS INTERNAT-II/I 5.375% 02/15/33		05/03/2023	Various		682,122	664,000	6,405	1.F FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		06/28/2023	Various		1,696,332	1,696,332	0	1.E PL

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74333W-AL-6	Progress ResidemSFR10 st 2021-SFR10 E2 3.666% 12/17/40		06/01/2023	Interest Capitalization		5,493	5,493	0	2.C FE
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/14/2023	Taxable Exchange		1,468,023	2,314,800	0	5.A FE
82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		06/14/2023	PRIVATE PLACEMENT		280,630	280,630	0	4.B FE
835495-AJ-1	SONOCO PRODUCTS 5.750% 11/01/40		06/14/2023	SUNTRUST		2,980,560	3,000,000	21,563	2.B FE
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		05/25/2023	GOLDMAN SACHS		1,205,868	1,200,000	19,688	2.B FE
862121-AD-2	STORE CAPITAL CORP 2.700% 12/01/31		04/05/2023	MORGAN STANLEY FIXED INC		276,730	378,000	3,657	2.C FE
87303*-AA-9	THL Credit 5.000% 12/03/24		05/31/2023	PRIVATE PLACEMENT		1,891,519	1,891,519	0	1.E PL
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		05/02/2023	WELLS FARGO		575,469	708,000	7,009	2.C FE
AUDAX1-1*-1	Audax Direct Lending Solutions 8.000% 01/01/32		05/30/2023	PRIVATE PLACEMENT		1,242,936	1,242,936	0	2.A PL
07317Q-AJ-4	BAYTEX ENERGY CORP 8.500% 04/30/30	A	04/20/2023	Various		284,023	287,000	0	3.C FE
13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A	05/03/2023	TD SECURITIES		988,901	995,000	3,466	1.F FE
775109-AY-7	ROGERS COMMUNICATIONS 4.100% 10/01/23	A	04/11/2023	BANK of AMERICA SEC		1,132,955	1,142,000	1,561	2.C FE
00973R-AM-5	AKER BP ASA 6.000% 06/13/33	D	06/07/2023	Various		5,490,829	5,492,000	0	2.B FE
017154-AL-9	ALLPK 2019-1A AR 6.371% 01/20/35	D	05/23/2023	BANK of AMERICA SEC		16,612,400	17,000,000	104,926	1.A FE
05581K-AB-7	BNP PARIBAS 3.800% 01/10/24	D	06/27/2023	HONG KONG SHANGHAI BK		988,470	1,000,000	17,839	1.G FE
05635J-AC-4	BACARDI LTD 5.900% 06/15/43	D	06/06/2023	BNP SECURITIES		11,956,920	12,000,000	0	2.C FE
10554N-AB-4	BRASKEM IDESA SAPI 6.990% 02/20/32	D	05/23/2023	JEFFERIES & CO		231,198	339,000	6,253	4.A FE
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	05/10/2023	US BANCORP		1,494,900	1,500,000	16,313	2.B FE
279158-AT-6	ECOPET 8.625% 01/19/29	D	06/28/2023	SWBC NIKKO		309,978	310,000	0	3.A FE
28504D-AD-5	ELECTRICITE DE FRANCE SA 6.900% 05/23/53	D	05/17/2023	BANK of AMERICA SEC		9,932,300	10,000,000	0	2.A FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	D	04/03/2023	GOLDMAN SACHS		578,974	582,000	5,173	2.B FE
54054P-AA-4	Logan CLO III L120221A 2022-1A A 6.596% 04/21/35	D	05/24/2023	ROBERT W. BAIRD		29,635,500	30,000,000	192,369	1.A FE
55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/10/2023	Various		270,575	274,000	7,151	4.A FE
606822-DC-5	MITSUBISHI UFJ FINL-SPON ADR 5.406% 04/19/34	D	04/11/2023	MITSUBISHI UFJ SECURITIES		5,000,000	5,000,000	0	1.G FE
60687Y-DB-2	MIZUHO FINANCIAL GROUP 5.748% 07/06/34	D	06/29/2023	MIZUHO SECURITIES USA INC		5,000,000	5,000,000	0	1.G FE
67078A-AF-0	NVENT FINANCE SARL 5.650% 05/15/33	D	04/24/2023	J P MORGAN SEC		6,980,190	7,000,000	0	2.C FE
716973-AH-5	PFIZER INVESTMENT ENTER 5.340% 05/19/63	D	05/16/2023	CITIGROUP GLOBAL MKTS		4,902,850	5,000,000	0	1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						200,041,803	207,314,627	687,913	XXX
637432-PB-5	NATIONAL RURAL UTILITY 7.125% 09/15/53		05/17/2023	RBC/DAIN		10,000,000	10,000,000	0	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						10,000,000	10,000,000	0	XXX
2509999997. Total - Bonds - Part 3						274,949,133	283,617,662	969,709	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						274,949,133	283,617,662	969,709	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
126650-10-0	CVS CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	4,561,000	319,419		0	
225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/12/2023	Taxable Exchange	16,014,000	198,905		0	
28364G-10-3	Entergy Corp		04/21/2023	S. G. COWEN SECURITIES CORP.	8,621,000	938,705		0	
595112-10-3	MICRON TECHNOLOGY INC		06/14/2023	S. G. COWEN SECURITIES CORP.	4,023,000	274,507		0	
747525-10-3	QUALCOMM		06/01/2023	S. G. COWEN SECURITIES CORP.	989,000	112,413		0	
854502-10-1	STANLEY BLACK & DECKER INC		05/18/2023	S. G. COWEN SECURITIES CORP.	1,289,000	106,771		0	
G1151C-10-1	ACCENTURE PLC-CL A	D	06/14/2023	S. G. COWEN SECURITIES CORP.	797,000	251,626		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,202,346	XXX	0	XXX
31337H-10-5	FHLB CINCINNATI		06/21/2023	PRIVATE PLACEMENT	16,390,000	1,639,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,639,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						3,841,346	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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 Admini- strative Symbol
5989999999. Total - Common Stocks						3,841,346	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,841,346	XXX	0	XXX
6009999999 - Totals						278,790,479	XXX	969,709	XXX

STATEMENT AS OF JUNE 30, 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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36180W-SW-6	GN GN AE4133 2.750% 09/15/30 .....	.....	06/01/2023	Paydown .....	.....	87,096	87,096	83,183	85,288	0	1,808	0	1,808	0	87,096	0	0	0	1,670	09/15/2030	1.A
..38378B-RJ-0	GNR 2012-35 B 4.210% 11/16/43 .....	.....	06/01/2023	Paydown .....	.....	890	890	918	908	0	(17)	0	(17)	0	890	0	0	0	16	11/16/2043	1.A
..38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47 .....	.....	06/01/2023	Paydown .....	.....	25,574	25,574	24,190	25,354	0	220	0	220	0	25,574	0	0	0	362	02/16/2047	1.A
..38379U-NF-9	GNR 2016-45 IO 0.651% 02/16/58 .....	.....	06/01/2023	Paydown .....	.....	0	0	882	610	0	(610)	0	(610)	0	0	0	0	0	35	02/16/2058	1.A
..690353-4D-6	DFC AGENCY DEBENTURES 5.190% 01/20/35 .....	.....	04/20/2023	Redemption 100.0000 .....	.....	47,200	47,200	47,200	47,200	0	0	0	0	0	47,200	0	0	0	1,062	01/20/2035	1.A
..690353-5A-1	DFC AGENCY DEBENTURES 5.190% 05/15/24 .....	.....	05/15/2023	Redemption 100.0000 .....	.....	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,316	05/15/2024	1.A
..690353-C9-6	DFC 5.150% 01/15/30 .....	.....	04/17/2023	Redemption 100.0000 .....	.....	111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	38,145	01/15/2030	1.A
..90376P-AB-7	INT DEV FIN CORP 5.190% 04/20/35 .....	.....	04/20/2023	JANNEY MONTGOMERY SCOTT .....	.....	31,320	31,320	31,320	31,320	0	0	0	0	0	31,320	0	0	0	705	04/20/2035	1.A
..90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.180% .....	.....	04/01/2023	NINC .....	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/05/2038	1.A
..90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.180% .....	.....	04/05/2023	Call 97.0000 .....	.....	64,020	66,000	66,000	66,000	0	0	0	0	0	66,000	0	0	0	65,875	07/05/2038	1.A
..90376P-EH-0	INT DEV FIN CORP AGENCY DEBENTURES 5.180% .....	.....	04/01/2023	Redemption 100.0000 .....	.....	(66,000)	(66,000)	(66,000)	(66,000)	0	0	0	0	0	(66,000)	0	0	0	(1,108)	07/05/2038	1.A
..912810-TP-3	U S TREASURY 1.500% 02/15/53 .....	.....	05/26/2023	Various .....	.....	5,857,053	5,825,000	5,854,823	0	0	(12)	0	(12)	0	5,854,812	0	2,241	2,241	20,524	02/15/2053	1.A
..91282C-CF-6	US TREASURY 0.750% 05/31/26 .....	.....	06/26/2023	Various .....	.....	9,921,877	11,000,000	10,689,217	10,751,057	0	33,997	0	33,997	0	10,785,054	0	(863,177)	(863,177)	87,787	05/31/2026	1.A
..91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23 .....	.....	06/13/2023	CITIGROUP GLOBAL MKTS .....	.....	2,531,898	2,595,000	2,499,622	2,500,458	0	36,732	0	36,732	0	2,537,190	0	(5,292)	(5,292)	5,798	11/30/2023	1.A
..91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32 .....	.....	06/26/2023	GOLDMAN SACHS .....	.....	5,226,226	5,675,000	5,411,401	5,417,998	0	10,846	0	10,846	0	5,428,845	0	(202,618)	(202,618)	132,449	08/15/2032	1.A
..91282C-GK-1	US TREASURY NOTES 1.125% 01/15/33 .....	.....	06/13/2023	GOLDMAN SACHS .....	.....	6,502,334	6,625,000	6,536,789	0	0	754	0	754	0	6,537,543	0	(35,210)	(35,210)	29,423	01/15/2033	1.A
..91282C-GM-7	US TREASURY NOTES 3.500% 02/15/33 .....	.....	04/28/2023	Various .....	.....	4,673,972	4,690,000	4,744,261	0	0	(96)	0	(96)	0	4,744,165	0	(70,193)	(70,193)	30,018	02/15/2033	1.A
..91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28 .....	.....	06/14/2023	CITIGROUP GLOBAL MKTS .....	.....	499,979	500,000	495,547	0	0	207	0	207	0	495,754	0	4,225	4,225	5,761	02/29/2028	1.A
..91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26 .....	.....	06/20/2023	Various .....	.....	24,540,346	25,000,000	24,625,000	0	0	1,429	0	1,429	0	24,626,429	0	(86,083)	(86,083)	80,282	05/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						60,155,106	62,313,401	61,255,674	19,071,514	0	85,258	0	85,258	0	61,413,193	0	(1,256,107)	(1,256,107)	501,120	XXX	XXX
..195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250%	D.....	06/29/2023	JEFFERIES & CO .....	.....	184,125	250,000	241,688	242,737	0	335	0	335	0	243,071	0	(58,946)	(58,946)	5,665	04/22/2032	3.A FE
..279271-AE-3	REPUBLIC OF ECUADOR SOVEREIGN 5.500%	D.....	05/19/2023	JEFFERIES & CO .....	.....	76,960	160,000	137,840	142,362	0	1,333	0	1,333	0	143,696	0	(66,736)	(66,736)	7,075	07/31/2030	4.C FE
..279271-AF-0	REPUBLIC OF ECUADOR SOVEREIGN 2.500%	D.....	05/17/2023	MORGAN STANLEY FIXED INC .....	.....	120,750	345,000	250,556	273,902	0	5,827	0	5,827	0	279,729	0	(158,979)	(158,979)	7,011	07/31/2035	4.C FE
0309999999. Subtotal - Bonds - All Other Governments						381,835	755,000	630,084	659,001	0	7,495	0	7,495	0	666,496	0	(284,661)	(284,661)	19,751	XXX	XXX
..13063C-XP-0	CALIFORNIA ST 3.875% 12/01/30 .....	.....	04/04/2023	FMS Bonds .....	.....	1,008,780	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	(11,220)	(11,220)	13,724	12/01/2030	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,008,780	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	(11,220)	(11,220)	13,724	XXX	XXX
..13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35 .....	.....	06/01/2023	Paydown .....	.....	0	0	13,551	12,274	0	(12,274)	0	(12,274)	0	0	0	0	0	697	03/25/2035	1.B FE
..30316K-AE-1	FRESB 2020-SB78 X1 1.246% 06/25/40 .....	.....	06/01/2023	Paydown .....	.....	0	0	9,518	7,393	0	(7,393)	0	(7,393)	0	0	0	0	0	572	06/25/2040	1.A
..3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% .....	.....	08/15/42	Paydown .....	.....	4,043	4,043	4,202	4,182	0	(139)	0	(139)	0	4,043	0	0	0	50	08/15/2042	1.A
..31335A-UL-0	FG FG G60587 4.000% 02/01/46 .....	.....	06/01/2023	Paydown .....	.....	22,550	22,550	23,743	24,370	0	(1,820)	0	(1,820)	0	22,550	0	0	0	373	02/01/2046	1.A
..31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% .....	.....	06/01/2023	Paydown .....	.....	3,491	3,491	3,252	3,391	0	100	0	100	0	3,491	0	0	0	88	03/15/2032	1.A
..31337J-DR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% .....	.....	06/01/2023	Paydown .....	.....	1,624	1,624	1,634	1,639	0	(15)	0	(15)	0	1,624	0	0	0	42	02/15/2029	1.A
..31337K-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29 .....	.....	06/01/2023	Paydown .....	.....	28,254	28,254	26,214	27,802	0	452	0	452	0	28,254	0	0	0	715	04/15/2029	1.A
..3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42 .....	.....	06/01/2023	Paydown .....	.....	117,739	117,739	128,698	122,909	0	(5,170)	0	(5,170)	0	117,739	0	0	0	2,080	01/25/2042	1.A
..3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32 .....	.....	06/01/2023	Paydown .....	.....	12,690	12,690	12,531	12,618	0	71	0	71	0	12,690	0	0	0	129	02/25/2032	1.A

STATEMENT AS OF JUNE 30, 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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol		
..3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2023	Paydown		133,454	133,454	113,336	121,881	0	11,573	0	11,573	0	133,454	0	0	0	1,990	01/25/2044	1.A		
..3137AB-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		06/01/2023	Paydown		65,691	65,691	68,534	65,931	0	(240)	0	(240)	0	65,691	0	0	0	1,231	04/15/2026	1.A		
..3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		06/01/2023	Paydown		159,672	159,672	161,269	159,550	0	123	0	123	0	159,672	0	0	0	2,650	05/15/2026	1.A		
..3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2023	Paydown		34,606	34,606	34,205	34,491	0	114	0	114	0	34,606	0	0	0	457	10/15/2040	1.A		
..3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2023	Paydown		18,158	18,158	18,018	18,086	0	72	0	72	0	18,158	0	0	0	263	05/15/2044	1.A		
..3137BL-N2-0	FHMS K049 X1 0.680% 07/25/25		06/01/2023	Paydown		0	0	68,894	42,232	0	(42,232)	0	(42,232)	0	0	0	0	0	7,645	07/25/2025	1.A		
..3137BR-QL-2	FHMS FHMS K057 X1 1.299% 07/25/26		06/01/2023	Paydown		0	0	30,972	14,626	0	(14,626)	0	(14,626)	0	0	0	0	0	2,177	07/25/2026	1.A		
..3137FJ-ZB-8	FHMS K084 X1 0.334% 10/25/28		06/01/2023	Paydown		0	0	7,230	5,164	0	(5,164)	0	(5,164)	0	0	0	0	0	414	10/25/2028	1.A		
..3137FT-ZS-9	FHMS K110 X1 1.813% 04/25/30		06/01/2023	Paydown		0	0	2,222	1,707	0	(1,707)	0	(1,707)	0	0	0	0	0	126	04/25/2030	1.A		
..3137FU-PE-8	FHR 4988 IH 2.500% 07/25/35		06/01/2023	Paydown		0	0	51,173	45,661	0	(45,661)	0	(45,661)	0	0	0	0	0	5,272	07/25/2035	1.A		
..3138EG-OR-8	FN FN AL0463 3.000% 07/01/26		06/01/2023	Paydown		47,849	47,849	47,884	47,803	0	45	0	45	0	47,849	0	0	0	596	07/01/2026	1.A		
..3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2023	Paydown		6,024	6,024	6,325	6,263	0	(239)	0	(239)	0	6,024	0	0	0	100	09/01/2043	1.A		
..3138WG-LS-1	FN FN AS6636 3.000% 10/01/45		06/01/2023	Paydown		28,134	28,134	28,818	29,001	0	(867)	0	(867)	0	28,134	0	0	0	352	10/01/2045	1.A		
..31392X-H-7	FHR FHR 2517 BQ 5.500% 10/15/32		06/01/2023	Paydown		10,252	10,252	10,059	10,153	0	99	0	99	0	10,252	0	0	0	233	10/15/2032	1.A		
..31393U-L2-7	FNW 2003-129 QG 5.000% 01/25/24		06/01/2023	Paydown		57,963	57,963	56,523	57,721	0	241	0	241	0	57,963	0	0	0	1,201	01/25/2024	1.A		
..31394P-X6-5	FHR FHR 2756 ME 5.000% 02/15/24		06/01/2023	Paydown		98,890	98,890	97,994	98,668	0	223	0	223	0	98,890	0	0	0	2,041	02/15/2024	1.A		
..31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25		06/01/2023	Paydown		35,550	35,550	35,006	35,405	0	145	0	145	0	35,550	0	0	0	818	11/15/2025	1.A		
..31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25		06/01/2023	Paydown		42,774	42,774	42,045	42,587	0	186	0	186	0	42,774	0	0	0	977	12/15/2025	1.A		
..31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26		06/01/2023	Paydown		19,667	19,667	19,372	19,584	0	83	0	83	0	19,667	0	0	0	448	01/15/2026	1.A		
..31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26		06/01/2023	Paydown		36,175	36,175	35,598	36,024	0	151	0	151	0	36,175	0	0	0	825	01/15/2026	1.A		
..31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26		06/01/2023	Paydown		16,823	16,823	16,655	16,762	0	61	0	61	0	16,823	0	0	0	379	02/15/2026	1.A		
..31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29		06/01/2023	Paydown		59,973	59,973	53,441	57,493	0	2,480	0	2,480	0	59,973	0	0	0	990	09/25/2029	1.A		
..31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27		06/01/2023	Paydown		15,778	15,778	14,545	15,439	0	339	0	339	0	15,778	0	0	0	355	06/15/2027	1.A		
..31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27		06/01/2023	Paydown		26,818	26,818	26,810	26,767	0	51	0	51	0	26,818	0	0	0	628	06/15/2027	1.A		
..31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24		06/01/2023	Paydown		3,790	3,790	3,618	3,761	0	28	0	28	0	3,790	0	0	0	63	11/25/2024	1.A		
..31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24		06/01/2023	Paydown		102,568	102,568	98,990	102,040	0	528	0	528	0	102,568	0	0	0	1,700	09/15/2024	1.A		
..31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2023	Paydown		25,276	25,276	26,595	25,403	0	(127)	0	(127)	0	25,276	0	0	0	415	01/15/2025	1.A		
..31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2023	Paydown		29,832	29,832	28,774	29,664	0	168	0	168	0	29,832	0	0	0	495	02/25/2025	1.A		
..31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2023	Paydown		11,147	11,147	12,115	11,166	0	(19)	0	(19)	0	11,147	0	0	0	203	09/25/2025	1.A		
..31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2023	Paydown		33,237	33,237	33,772	33,430	0	(193)	0	(193)	0	33,237	0	0	0	478	12/01/2025	1.A		
..380453-BW-9	GOGEBIC CNTY MICH IRONWOOD SCHOOL DISTRICT 6.000% 05/01/23		05/01/2023	Redemption	100.0000			355,000	355,000	0	0	0	0	0	355,000	0	0	0	10,650	05/01/2023	1.C FE		
..604166-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		06/01/2023	Redemption	100.0000			30,792	30,792	0	0	0	0	0	30,792	0	0	0	438	08/01/2049	1.A FE		
..63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37		04/03/2023	Redemption	100.0000			15,000	15,000	0	0	0	0	0	15,000	0	0	0	39,090	10/01/2037	2.B FE		
..639064-PP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810% 06/01/24		06/01/2023	Redemption	100.0000			180,000	180,000	0	(109)	0	(109)	0	180,000	0	0	0	5,229	06/01/2024	1.D FE		
..92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43		06/26/2023	Redemption	100.0000			6,144	6,144	0	0	0	0	0	6,144	0	0	0	1,625	12/25/2043	1.A FE		
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/01/2023	Redemption	100.0000			15,888	15,888	0	0	0	0	0	15,888	0	0	0	180	08/25/2042	1.B FE		
0909999999 Subtotal - Bonds - U.S. Special Revenues								1,913,316	1,913,316	2,078,451	2,033,974	0	(120,662)	0	(120,662)	0	1,913,316	0	0	0	97,480	XXX	XXX
..723048-AA-8	PINEBRIDGE 9.966% 09/21/32		06/13/2023	Redemption	100.0000			2,173,064	2,173,064	0	0	0	0	0	2,173,064	0	0	0	58,293	09/21/2032	2.C PL		

STATEMENT AS OF JUNE 30, 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	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
..72304@-AB-6	PINEBRIDGE 11.96% 09/21/32 AB Issuer LLC 20211 2021-1 A2 3.734%	.....	06/13/2023	Redemption 100.0000	.....	987,756	987,756	987,756	315,117	0	0	0	0	0	987,756	0	0	0	32,268	09/21/2032	4.A PL
..00091J-AA-6	07/30/51	.....	04/30/2023	Paydown	.....	4,000	4,000	4,000	4,000	0	0	0	0	0	4,000	0	0	0	75	07/30/2051	2.C FE
..00206R-MH-2	AT&T INC 5.730% 03/25/24	.....	06/12/2023	Call 100.0000	.....	1,400,000	1,400,000	1,399,860	0	0	48	0	48	0	1,399,908	0	92	92	34,788	03/25/2024	2.B FE
..00841Y-CB-2	ABMT 2015-3 B1 3.538% 04/25/45	.....	06/01/2023	Paydown Redemption 100.0000	.....	58,690	58,690	60,024	59,159	0	(470)	0	(470)	0	58,690	0	0	0	750	04/25/2045	1.A
..023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28	.....	06/15/2023		.....	67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	2.A FE
..02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27	.....	06/29/2023	Various	.....	241,406	255,000	228,478	231,213	0	2,336	0	2,336	0	233,549	0	7,857	7,857	12,398	04/01/2027	4.B FE
..02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36	.....	06/01/2023	Paydown	.....	28,784	28,784	28,782	28,746	0	38	0	38	0	28,784	0	0	0	622	10/17/2036	1.A FE
..02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36	.....	06/01/2023	Paydown	.....	68,744	68,744	68,740	68,658	0	87	0	87	0	68,744	0	0	0	1,070	12/17/2036	1.A FE
..02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52	.....	06/01/2023	Paydown	.....	20,671	20,671	20,670	20,648	0	23	0	23	0	20,671	0	0	0	295	04/17/2052	1.A FE
..02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52	.....	06/01/2023	Paydown	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6.*
..03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23	.....	06/15/2023	Maturity	.....	1,400,000	1,400,000	1,393,784	0	0	6,216	0	6,216	0	1,400,000	0	0	0	21,000	06/15/2023	2.C FE
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50	.....	04/30/2023	Paydown Redemption 100.0000	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	07/30/2050	2.C FE
..05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24	.....	04/01/2023		.....	142,823	142,823	142,823	142,823	0	0	0	0	0	142,823	0	0	0	4,282	04/01/2024	1.C FE
..073685-AF-6	BEACON ESCROW CORP 4.500% 11/15/26	.....	06/02/2023	JEFFERIES & CO	.....	770,643	813,000	813,000	813,000	0	0	0	0	0	813,000	0	(42,357)	(42,357)	20,427	11/15/2026	3.C FE
..073730-AG-8	BEAM SUNTORY INC 3.250% 06/15/23	.....	06/15/2023	Maturity	.....	1,000,000	1,000,000	992,900	0	0	7,100	0	7,100	0	1,000,000	0	0	0	16,250	06/15/2023	2.B FE
..1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31 Cascade Funding 2022HB8 Trust 2022-HB8 A	.....	05/15/2023	WELLS FARGO	.....	242,055	297,000	245,396	246,909	0	1,760	0	1,760	0	248,669	0	(6,614)	(6,614)	10,028	02/01/2031	3.C FE
..12526W-AA-7	3.750% 04/25/25	.....	06/25/2023	Paydown	.....	761,697	761,697	746,611	750,442	0	11,254	0	11,254	0	761,697	0	0	0	11,848	04/25/2025	1.A FE
..12563L-AN-7	CLIF 2020-1A A 2.080% 09/18/45	.....	06/18/2023	Paydown	.....	346,500	346,500	346,340	346,373	0	127	0	127	0	346,500	0	0	0	3,003	09/18/2045	1.F FE
..12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43	.....	06/01/2023	Paydown	.....	5,836	5,836	5,823	5,823	0	13	0	13	0	5,836	0	0	0	72	08/25/2043	1.A
..12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57	.....	06/01/2023	Paydown	.....	21,485	21,485	21,360	21,362	0	123	0	123	0	21,485	0	0	0	340	09/25/2057	1.A
..126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35	.....	04/01/2023	Paydown	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035	1.A FM
..17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35	.....	06/01/2023	Paydown	.....	0	5,468	3,559	3,602	0	(3,602)	0	(3,602)	0	0	0	0	0	136	11/25/2035	1.A FM
..17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43	.....	06/01/2023	Paydown	.....	2,787	2,787	2,730	2,761	0	26	0	26	0	2,787	0	0	0	41	10/25/2043	1.A
..17324D-BA-1	CGOIT 2015-P1 XA 0.849% 09/15/48	.....	06/01/2023	Paydown	.....	0	0	5,312	3,011	0	(3,011)	0	(3,011)	0	0	0	0	0	587	09/15/2048	1.A FE
..19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47	.....	04/25/2023	Paydown	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2.C FE
..205887-CB-6	CONAGRA FOODS INC 4.600% 11/01/25	.....	06/26/2023	Various Redemption 100.0000	.....	5,894,930	6,000,000	5,990,460	5,995,466	0	697	0	697	0	5,996,163	0	(101,233)	(101,233)	181,444	11/01/2025	2.C FE
..22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34	.....	06/15/2023		.....	33,378	33,378	33,378	33,378	0	0	0	0	0	33,378	0	0	0	586	05/15/2034	1.D PL
..233063-AW-6	DBJPM 2020-C9 XA 1.824% 09/15/53	.....	06/01/2023	Paydown	.....	0	0	2,975	2,150	0	(2,150)	0	(2,150)	0	0	0	0	0	188	09/15/2053	1.A FE
..25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47	.....	04/25/2023	Paydown	.....	20,000	20,000	20,092	20,087	0	(87)	0	(87)	0	20,000	0	0	0	412	07/25/2047	2.A FE
..26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49	.....	04/20/2023	Paydown	.....	10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	212	10/20/2049	2.C FE
..26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50	.....	04/20/2023	Paydown	.....	1,250	1,250	1,312	1,296	0	(46)	0	(46)	0	1,250	0	0	0	24	07/20/2050	2.C FE
..26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51	.....	04/20/2023	Paydown	.....	1,250	1,250	1,287	1,278	0	(28)	0	(28)	0	1,250	0	0	0	20	01/20/2051	2.C FE
..29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	.....	06/01/2023	Paydown	.....	9,233	9,233	9,158	9,198	0	35	0	35	0	9,233	0	0	0	109	06/25/2043	1.A
..30296A-AN-7	FREMF 2017-K 61 0.100% 12/25/49	.....	06/01/2023	Paydown	.....	0	0	25,940	16,267	0	(16,267)	0	(16,267)	0	0	0	0	0	2,056	12/25/2049	1.A FE
..34417M-AB-3	FOCUS 2017-1A A21I 5.093% 04/30/47	.....	04/30/2023	Paydown	.....	1,750	1,750	1,817	1,800	0	(50)	0	(50)	0	1,750	0	0	0	45	04/30/2047	2.B FE
..34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48 Focus Brands Fun20171A 2022-1 A2 7.206%	.....	04/30/2023	Paydown	.....	7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	194	10/30/2048	2.B FE
..34417R-AB-2	07/30/52	.....	04/30/2023	Paydown	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	450	07/30/2052	2.B FE
..36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34	.....	06/01/2023	Paydown	.....	507	507	484	490	0	17	0	17	0	507	0	0	0	14	05/25/2034	1.A FM
..36260R-AB-5	GSMS 2020-PJ6 A2 2.500% 05/25/51	.....	06/01/2023	Paydown	.....	92,992	92,992	96,552	96,092	0	(3,100)	0	(3,100)	0	92,992	0	0	0	986	05/25/2051	1.A
..36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53	.....	06/01/2023	Paydown	.....	83,935	83,935	75,489	0	0	8,446	0	8,446	0	83,935	0	0	0	865	02/25/2053	1.A FE

STATEMENT AS OF JUNE 30, 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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/30/2023	Various		3,000,000	3,000,000	2,998,290	2,999,735	0	265	0	265	0	3,000,000	0	0	0	61,875	05/30/2023	2.A FE
..384637-AA-2	GRAHAM HOLDINGS CO 5.750% 06/01/26		06/06/2023	WELLS FARGO		1,765,544	1,790,000	1,800,069	1,792,608	0	(746)	0	(746)	0	1,791,862	0	(26,318)	(26,318)	53,444	06/01/2026	4.B FE
..411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2023	Paydown		2,500	2,500	2,596	2,573	0	(73)	0	(73)	0	2,500	0	0	0	50	12/20/2050	2.B FE
..465685-AG-0	ITC HOLDINGS CORP 4.050% 07/01/23		06/16/2023	Call 100.0000		1,200,000	1,200,000	1,194,948	0	0	4,442	0	4,442	0	1,199,390	0	610	610	22,275	07/01/2023	2.B FE
..46590M-AT-7	JPMCC 2016-JP2 XA 1.916% 08/15/49		06/01/2023	Paydown		0	0	786,518	302,400	0	(302,400)	0	(302,400)	0	0	0	0	0	50,281	08/15/2049	1.A FE
..466247-SE-4	JPMIT 2005-A5 1A2 3.613% 08/25/35		06/01/2023	Paydown		6,422	6,422	5,434	6,246	0	176	0	176	0	6,422	0	0	0	103	08/25/2035	1.A FM
..46641B-AE-3	JPMCC 2013-C16 ASB 3.674% 12/15/46		06/01/2023	Paydown		191,416	191,416	197,157	191,439	0	(23)	0	(23)	0	191,416	0	0	0	2,952	12/15/2046	1.A
..46648H-AY-9	JPMIT 2017-2 B1 3.650% 05/25/47		06/01/2023	Paydown		27,156	27,156	27,212	27,144	0	13	0	13	0	27,156	0	0	0	410	05/25/2047	1.A
..46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.699% 12/25/49		04/01/2023	Paydown		12,489	12,489	11,481	0	0	1,008	0	1,008	0	12,489	0	0	0	146	12/25/2049	2.B FE
..46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50		06/01/2023	Paydown		35,447	35,447	35,945	35,731	0	(284)	0	(284)	0	35,447	0	0	0	539	05/25/2050	1.A
..46652H-AC-0	JPMW 2020-ATR1 A3 3.000% 02/25/50		06/01/2023	Paydown		39,009	39,009	40,252	40,252	0	(1,243)	0	(1,243)	0	39,009	0	0	0	429	02/25/2050	1.A
..47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		04/30/2023	Paydown		2,500	2,500	2,677	2,696	0	(196)	0	(196)	0	2,500	0	0	0	61	07/30/2047	2.B FE
..47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		04/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	272	04/30/2052	2.B FE
..478160-CK-8	JOHNSON & JOHNSON 2.900% 01/15/28		05/17/2023	GOLDMAN SACHS		4,793,400	5,000,000	4,752,100	4,861,334	0	9,624	0	9,624	0	4,870,958	0	(77,558)	(77,558)	122,444	01/15/2028	1.A FE
..494550-BV-7	KINDER MORGAN PARTNERS 4.250% 09/01/24		04/12/2023	GOLDMAN SACHS		1,980,020	2,000,000	1,996,640	1,999,231	0	130	0	130	0	1,999,361	0	(19,341)	(19,341)	52,653	09/01/2024	2.B FE
..541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		06/29/2023	Various		512,500	889,000	907,089	901,690	0	(1,189)	0	(1,189)	0	900,502	0	(388,002)	(388,002)	40,199	09/01/2027	4.B FE
..55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		04/28/2023	Tax Free Exchange		146,696	170,000	145,926	146,696	0	636	0	636	0	146,696	0	0	0	4,506	03/15/2032	2.C FE
..55903V-AQ-6	MAGALLANES INC 5.141% 03/15/52		04/28/2023	Tax Free Exchange		5,449,365	5,407,000	5,450,407	5,449,553	0	(189)	0	(189)	0	5,449,365	0	0	0	172,189	03/15/2052	2.C FE
..57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34		06/01/2023	Paydown		1,106	1,106	974	1,000	0	106	0	106	0	1,106	0	0	0	25	11/25/2034	1.A FM
..582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		05/18/2023	JEFFERIES & CO		986,100	1,000,000	1,058,450	1,020,216	0	(2,883)	0	(2,883)	0	1,017,334	0	(31,234)	(31,234)	21,427	11/15/2025	1.G FE
..59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		06/01/2023	Paydown		928,650	928,650	901,881	926,892	0	1,758	0	1,758	0	928,650	0	0	0	12,218	11/25/2058	1.A
..61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2023	Paydown		128,548	128,548	132,402	128,730	0	(182)	0	(182)	0	128,548	0	0	0	1,948	04/15/2047	1.A
..626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		05/12/2023	SUMRIDGE PARTNERS		195,678	212,000	195,040	195,678	0	149	0	149	0	195,828	0	(19,603)	(19,603)	5,917	12/01/2042	3.B FE
..626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		04/27/2023	SUMRIDGE PARTNERS		73,750	74,000	77,974	76,942	0	(252)	0	(252)	0	76,691	0	(2,941)	(2,941)	3,698	07/15/2028	3.B FE
..628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		05/02/2023	WELLS FARGO		537,258	561,000	626,395	609,831	0	(3,135)	0	(3,135)	0	606,695	0	(69,437)	(69,437)	14,110	04/15/2028	2.C FE
..62942K-AA-4	NRPM 2013-1 A1 3.250% 07/25/43		06/01/2023	Paydown		44,985	44,985	44,376	44,985	0	609	0	609	0	44,985	0	0	0	590	07/25/2043	1.A
..64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		04/30/2023	Paydown		2,500	2,500	2,514	2,511	0	(11)	0	(11)	0	2,500	0	0	0	45	04/30/2051	2.C FE
..64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52		04/30/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	231	01/30/2052	2.C FE
..649840-QM-5	.....		05/01/2023	Various		2,000,000	2,000,000	2,047,220	2,001,007	0	(1,007)	0	(1,007)	0	2,000,000	0	0	0	57,500	05/01/2023	1.G FE
..678858-BW-0	OKLAHOMA GAS & ELECTRIC 0.553% 05/26/23		05/26/2023	Maturity		1,275,000	1,275,000	1,261,281	0	0	13,719	0	13,719	0	1,275,000	0	0	0	3,525	05/26/2023	1.G FE
..69357X-AA-9	PFP III 20218 2021-8 A 6.158% 08/09/37		06/14/2023	Paydown		2,147,845	2,147,845	2,147,845	2,147,845	0	0	0	0	0	2,147,845	0	0	0	61,824	08/09/2037	1.A FE
..69410P-AA-1	PACEWell 5 Trust120211 2021-1 A 2.628% 10/10/59		04/10/2023	Paydown		52,074	52,074	52,071	52,143	0	(69)	0	(69)	0	52,074	0	0	0	803	10/10/2059	1.A FE
..69410T-AA-3	PACEWell 8 Trust120231 2023-1 A 5.500% 02/10/62		05/10/2023	Paydown		10,669	10,669	10,210	0	0	459	0	459	0	10,669	0	0	0	0	02/10/2062	1.A FE
..719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		06/14/2023	Various		1,468,023	2,572,000	2,518,998	2,533,834	0	1,082	0	1,082	0	2,534,917	0	(1,066,894)	(1,066,894)	150,605	10/01/2026	5.B FE
..72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/05/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	292	09/05/2048	2.C FE
..72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	241	12/05/2049	2.C FE
..74333W-AL-6	Progress ResidemSFR10 st 2021-SFR10 E2 3.666% 12/17/40		05/01/2023	Paydown		34,048	34,048	34,046	34,039	0	9	0	9	0	34,048	0	0	0	481	12/17/2040	2.C FE
..74340X-CE-9	PROLOGIS TRUST 4.750% 06/15/33		05/22/2023	CITIGROUP GLOBAL MKTS		9,739,800	10,000,000	9,981,500	0	0	(355)	0	(355)	0	9,981,145	0	(241,345)	(241,345)	67,292	06/15/2033	1.F FE
..74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2023	Paydown		24,584	24,584	24,726	24,741	0	(157)	0	(157)	0	24,584	0	0	0	314	12/25/2049	1.A
..74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2023	Paydown		15,389	15,389	15,386	15,388	0	1	0	1	0	15,389	0	0	0	183	10/25/2063	1.A FE
..75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		06/05/2023	WELLS FARGO		2,465,625	2,500,000	2,325,000	2,440,114	0	10,370	0	10,370	0	2,450,484	0	15,141	15,141	68,385	05/15/2025	3.B FE
..76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		06/01/2023	Paydown		17,813	17,813	14,818	17,155	0	658	0	658	0	17,813	0	0	0	371	09/25/2034	1.A FM

STATEMENT AS OF JUNE 30, 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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		06/01/2023	Paydown		30,215	30,215	27,052	29,370	0	845	0	845	0	30,215	0	0	0	650	09/25/2034	1.A FM
..78403D-AZ-3	SBA TOWER TRUST 6.599% 01/15/28		05/03/2023	BARCLAYS		138,653	133,000	133,000	133,000	0	0	0	0	0	133,000	0	5,653	5,653	3,462	01/15/2028	1.F FE
..79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		06/01/2023	Paydown		4,807	4,807	3,886	4,556	0	251	0	251	0	4,807	0	0	0	130	09/25/2033	5.A FM
..81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2023	Paydown		25,760	25,760	25,313	25,533	0	227	0	227	0	25,760	0	0	0	340	07/25/2043	1.A
..81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2023	Paydown		7,749	7,749	7,730	7,742	0	8	0	8	0	7,749	0	0	0	81	01/25/2045	1.A
..81745R-AH-3	SEMT 2013-3 B2 3.530% 03/25/43		06/01/2023	Paydown		20,423	20,423	20,960	20,523	0	(100)	0	(100)	0	20,423	0	0	0	330	03/25/2043	1.A
..82280Q-BY-6	SCOT 2015-1 B1 3.775% 08/25/45		06/01/2023	Paydown		59,249	59,249	60,878	59,831	0	(582)	0	(582)	0	59,249	0	0	0	1,120	08/25/2045	1.A
..85022W-AP-9	SOFT 2020-AA A 1.970% 09/25/37		06/25/2023	Paydown		158,278	158,278	158,270	158,264	0	14	0	14	0	158,278	0	0	0	1,289	09/25/2037	1.A FE
	MORGAN STANLEY FIXED INC																				
..862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		04/05/2023			279,023	306,000	280,761	280,931	0	1,142	0	1,142	0	282,073	0	(3,050)	(3,050)	7,841	03/15/2028	2.C FE
..87248D-AA-6	TIF 2020-1A A 2.090% 08/20/45		06/20/2023	Paydown		200,000	200,000	199,913	199,935	0	65	0	65	0	200,000	0	0	0	1,742	08/20/2045	1.F FE
..87303*-AA-9	THL Credit 5.000% 12/03/24		05/31/2023	PRIVATE PLACEMENT		2,005,686	2,005,686	2,005,686	2,005,686	0	0	0	0	0	2,005,686	0	0	0	50,699	12/03/2024	1.E PL
..87342R-AH-7	BELL 2021-1A A2II 2.294% 08/25/51		05/25/2023	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	287	08/25/2051	2.B FE
..880031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2023	Various		66,900	66,900	66,828	66,888	0	11	0	11	0	66,900	0	0	0	2,047	03/30/2024	2.B FE
..88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		05/04/2023	Various		5,948,422	5,841,630	6,696,881	6,279,399	0	(67,538)	0	(67,538)	0	6,211,861	0	(263,439)	(263,439)	137,601	06/15/2047	1.C FE
..88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		04/15/2023	Paydown		45,837	45,837	52,548	49,272	0	(3,435)	0	(3,435)	0	45,837	0	0	0	906	06/15/2047	1.C FE
..89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2023	Paydown		30,059	30,059	29,876	29,901	0	159	0	159	0	30,059	0	0	0	474	03/25/2058	1.A
..90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		05/17/2023	DEUTSCHE BANK		304,413	355,000	355,888	355,620	0	(114)	0	(114)	0	355,506	0	(51,093)	(51,093)	16,219	03/01/2026	4.C FE
..911365-BF-0	NA UNITED RENTALS 5.500% 05/15/27		06/02/2023	BANK of AMERICA SEC		950,745	964,000	833,830	875,817	0	7,376	0	7,376	0	883,193	0	67,552	67,552	42,858	05/15/2027	3.A FE
	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		06/01/2023	Paydown		307,720	307,720	303,296	0	0	4,423	0	4,423	0	307,720	0	0	0	2,855	07/25/2067	1.A FE
..92539N-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2023	Various		26,868	26,868	26,868	26,868	0	0	0	0	0	26,868	0	0	0	789	06/30/2030	1.F PL
..92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		06/01/2023	Paydown		233,861	233,861	240,865	234,212	0	(351)	0	(351)	0	233,861	0	0	0	3,547	05/15/2047	1.A
..92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2023	Paydown		127,932	127,932	131,762	127,993	0	(61)	0	(61)	0	127,932	0	0	0	1,920	03/15/2046	1.A
	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2023	Redemption 100.0000		28,137	28,137	28,391	28,166	0	(28)	0	(28)	0	28,137	0	0	0	2,257	04/30/2024	1.F
..92966*-AA-7	WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24			Redemption 100.0000																	
..94978*-AH-0			06/13/2023			30,568	30,568	30,568	30,568	0	0	0	0	0	30,568	0	0	0	892	01/10/2024	2.B
..95002T-AA-2	WFMS 2020-3 A1 3.000% 06/25/50		06/01/2023	Paydown		48,499	48,499	50,090	48,499	0	(1,589)	0	(1,589)	0	48,499	0	0	0	549	06/25/2050	1.A
..95002X-BH-7	WFCM 2020-C57 XA 2.211% 08/15/53		06/01/2023	Paydown		0	0	27,563	22,790	0	(22,790)	0	(22,790)	0	0	0	0	0	1,619	08/15/2053	1.A FE
..97652Q-BL-2	WIN 2014-2 B3 4.085% 09/20/44		06/01/2023	Paydown		233,172	233,172	240,459	235,957	0	(2,785)	0	(2,785)	0	233,172	0	0	0	4,635	09/20/2044	1.A
..98956P-AF-9	ZIMMER HOLDINGS INC 3.550% 04/01/25		05/18/2023	US BANCORP		1,941,580	2,000,000	1,936,860	1,980,647	0	3,248	0	3,248	0	1,983,895	0	(42,315)	(42,315)	45,558	04/01/2025	2.B FE
	Audax Direct Lending Solutions 8.000% 01/01/32		05/31/2023	PRIVATE PLACEMENT		414,932	414,932	414,932	414,932	0	0	0	0	0	414,932	0	0	0	16,782	01/01/2032	2.A PL
	Redemption 100.0000																				
..00908B-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A.....	06/15/2023			72,332	72,332	72,332	72,332	0	0	0	0	0	72,332	0	0	0	1,356	12/15/2027	1.G FE
..13607G-RK-2	CANADIAN IMPERIAL BANK 0.950% 06/23/23	A.....	06/23/2023	Maturity		995,000	995,000	998,901	999,039	0	6,099	0	6,099	0	995,000	0	0	0	4,726	06/23/2023	1.F FE
..44362B-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.....	05/05/2023	BANK of AMERICA SEC		185,500	200,000	203,500	202,349	0	(239)	0	(239)	0	202,109	0	(16,609)	(16,609)	5,450	04/01/2026	4.B FE
..000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D.....	06/26/2023	TPCG FINANCIAL		56,273	56,273	46,848	47,890	0	1,917	0	1,917	0	49,807	0	6,467	6,467	2,796	02/12/2026	5.C FE
	Redemption 100.0000																				
..000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D.....	05/12/2023			19,231	19,231	16,010	16,366	0	2,865	0	2,865	0	19,231	0	0	0	735	02/12/2026	5.C FE
..10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.....	05/23/2023	JEFFERIES & CO		230,546	230,546	299,000	299,039	0	(25)	0	(25)	0	299,014	0	(68,468)	(68,468)	14,298	01/31/2050	2.C FE
..19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D.....	05/05/2023	Maturity		2,843,000	2,843,000	2,781,616	2,313,300	0	34,305	0	34,305	0	2,843,000	0	0	0	7,108	05/05/2023	2.A FE
..22535W-AE-7	CREDIT AGRICOLE LONDON 3.750% 04/24/23	D.....	04/24/2023	Maturity		839,000	839,000	836,911	0	0	2,089	0	2,089	0	839,000	0	0	0	15,731	04/24/2023	1.G FE
..31489D-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D.....	06/28/2023	IMPERIAL CAPITAL LLC		623,362	657,000	650,486	650,632	0	268	0	268	0	650,901	0	(27,539)	(27,539)	21,216	04/20/2032	2.B FE
..344419-AC-0	FOMENTO ECONOMICO MEX 3.500% 01/16/50	D.....	04/01/2023	Call 75.2780		(753)	(1,000)	(1,083)	(1,079)	0	0	0	0	0	(1,079)	0	0	0	70,339	01/16/2050	2.A FE
..44841D-AB-8	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	D.....	04/12/2023	Various		2,948,700	3,000,000	3,071,610	3,015,277	0	(2,320)	0	(2,320)	0	3,012,957	0	(64,257)	(64,257)	49,542	10/31/2024	1.F FE

STATEMENT AS OF JUNE 30, 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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26 ...	D.....	04/18/2023	MORGAN STANLEY FIXED INC Redemption 100.0000		797,479	850,000	913,562	892,589	0	(3,684)	0	(3,684)	0	888,905	0	(91,426)	(91,426)	21,817	07/26/2026	2.B FE
..456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C.....	06/01/2023			107,000	107,000	111,762	108,006	0	(1,006)	0	(1,006)	0	107,000	0	0	0	3,852	06/01/2025	2.B FE
..47032F-AB-5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D.....	06/14/2023	Various		1,109,911	1,166,000	1,116,445	1,134,786	0	2,442	0	2,442	0	1,137,228	0	(27,317)	(27,317)	53,380	01/15/2028	3.A FE
..65558U-YC-0	NORDEA BANK ABP NEW YORK 5.450% 04/28/23 ..	D.....	04/28/2023	Maturity		2,930,000	2,930,000	2,930,000	2,930,000	0	0	0	0	0	2,930,000	0	0	0	51,120	04/28/2023	1.A FE
..69377F-AB-2	FREEMPT INDONESIA PT 5.315% 04/14/32	D.....	05/11/2023	GOLDMAN SACHS		582,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(18,000)	(18,000)	18,691	04/14/2032	2.C FE
..78485W-AA-7	STWD 2019-FL1 A 6.261% 07/15/38	D.....	06/15/2023	Paydown		438,939	438,939	438,939	438,939	0	0	0	0	0	438,939	0	0	0	11,559	07/15/2038	1.A FE
..822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 6.273% 09/15/36	D.....	05/15/2023	Paydown		217,082	217,082	217,082	217,082	0	0	0	0	0	217,082	0	0	0	5,164	09/15/2036	1.A FE
..87969N-AD-7	TELSTRA CORP LTD 3.125% 04/07/25	D.....	05/11/2023	TD SECURITIES		5,516,830	5,650,000	5,474,716	5,602,403	0	7,588	0	7,588	0	5,609,991	0	(93,162)	(93,162)	106,918	04/07/2025	1.G FE
..92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	D.....	04/23/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	147,113	04/23/2023	2.C
..B0RM3-AC-3	BARRY CALLEBAUT SVCS NV 5.500% 06/15/23 ..	D.....	06/15/2023	Various		369,000	369,000	393,908	370,602	0	(1,602)	0	(1,602)	0	369,000	0	0	0	10,120	06/15/2023	2.B FE
..G2615@-AB-0	DOC TREAS IRELAN PP 4.040% 04/25/23	D.....	04/25/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	80,800	04/25/2023	2.B
..G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	D.....	06/27/2023	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,000	06/27/2023	2.B
..N4281@-BS-3	KONINKLIJKE VOPAK NV PP 3.740% 06/19/23 ..	D.....	06/19/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,400	06/19/2023	2.B
..V6560A-AP-7	OFFICE CHERIFIEN DES PHO 3.750% 06/23/31 ..	D.....	05/09/2023	BARCLAYS LONDON		322,438	385,000	326,288	326,401	0	1,922	0	1,922	0	328,323	0	(5,885)	(5,885)	5,534	06/23/2031	3.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						108,181,105	111,008,014	111,855,292	90,135,068	0	(290,630)	0	(290,630)	0	110,942,844	0	(2,762,065)	(2,762,065)	2,636,883	XXX	XXX
..23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43 .....	.....	05/22/2023	Call 100.0000		318,000	318,000	309,240	309,288	0	109	0	109	0	309,398	0	8,602	8,602	9,302	05/21/2043	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						318,000	318,000	309,240	309,288	0	109	0	109	0	309,398	0	8,602	8,602	9,302	XXX	XXX
2509999997. Total - Bonds - Part 4						171,958,142	177,327,731	177,148,741	113,228,845	0	(318,430)	0	(318,430)	0	176,265,247	0	(4,305,451)	(4,305,451)	3,278,260	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						171,958,142	177,327,731	177,148,741	113,228,845	0	(318,430)	0	(318,430)	0	176,265,247	0	(4,305,451)	(4,305,451)	3,278,260	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..009158-10-6	APD		06/01/2023	S. G. COWEN SECURITIES CORP.	1,070,000	291,064		315,532	245,683	(6,124)	0	0	(6,124)	0	315,532	0	(24,468)	(24,468)	3,164		
..060505-10-4	BANK OF AMERICA CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	2,290,000	63,886		109,581	75,845	33,736	0	0	33,736	0	109,581	0	(45,695)	(45,695)	1,008		
..25746U-10-9	DOMINION RESOURCES		04/20/2023	S. G. COWEN SECURITIES CORP.	15,438,000	883,486		1,157,523	841,801	215,768	0	0	215,768	0	1,157,523	0	(274,037)	(274,037)	10,305		
..26943@-10-0	FIRST EAGLE ALTERNATIVE CAP		05/11/2023	TENDER OFFER	9,492,000	52,835		42,904	40,436	2,468	0	0	2,468	0	42,904	0	9,932	9,932	0		
..26943@-10-0	FIRST EAGLE ALTERNATIVE CAP		05/12/2023	Taxable Exchange	72,508,000	283,719		327,736	308,884	18,852	0	0	18,852	0	327,736	0	(44,018)	(44,018)	0		
..460690-10-0	INTERPUBLIC GROUP		05/18/2023	S. G. COWEN SECURITIES CORP.	5,973,000	226,467		221,849	198,961	22,889	0	0	22,889	0	221,849	0	4,618	4,618	1,852		
..46625H-10-0	JP MORGAN CHASE & CO		06/26/2023	S. G. COWEN SECURITIES CORP.	1,774,000	246,015		191,092	237,893	(46,802)	0	0	(46,802)	0	191,092	0	54,923	54,923	3,548		
..482480-10-0	KLA CORPORATION		06/14/2023	S. G. COWEN SECURITIES CORP.	676,000	323,672		256,488	254,872	1,616	0	0	1,616	0	256,488	0	67,184	67,184	1,758		
..68389X-10-5	ORACLE CORP		06/14/2023	S. G. COWEN SECURITIES CORP.	6,732,000	753,080		547,844	447,200	(8,483)	0	0	(8,483)	0	547,844	0	205,236	205,236	4,444		
..863687-10-1	STRYKER CORP		06/26/2023	S. G. COWEN SECURITIES CORP.	825,000	245,205		99,122	201,704	(102,582)	0	0	(102,582)	0	99,122	0	146,083	146,083	1,238		
..931142-10-3	WAL-MART		06/01/2023	S. G. COWEN SECURITIES CORP.	3,101,000	452,647		431,566	439,691	(8,124)	0	0	(8,124)	0	431,566	0	21,081	21,081	5,272		
..G29183-10-3	EATON CORP PLC		06/23/2023	S. G. COWEN SECURITIES CORP.	4,148,000	777,028		269,566	651,029	(381,463)	0	0	(381,463)	0	269,566	0	507,462	507,462	7,135		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,599,104	XXX	3,970,803	3,943,999	(258,249)	0	0	(258,249)	0	3,970,803	0	628,301	628,301	39,724	XXX	XXX

STATEMENT AS OF JUNE 30, 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	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
..31337#-10-5	FHLB CINCINNATI .....	.....	05/24/2023	PRIVATE PLACEMENT	3,689,000	368,900	.....	368,900	368,900	0	0	0	0	0	368,900	0	0	0	5,721	.....	.....
..31339*-10-7	FHLB Indianapolis .....	.....	04/01/2023	Various	7,000	700	.....	630	700	(70)	0	0	(70)	0	630	0	70	70	14	.....	.....
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						369,600	XXX	369,530	369,600	(70)	0	0	(70)	0	369,530	0	70	70	5,735	XXX	XXX
5989999997. Total - Common Stocks - Part 4						4,968,704	XXX	4,340,333	4,313,599	(258,319)	0	0	(258,319)	0	4,340,333	0	628,371	628,371	45,459	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						4,968,704	XXX	4,340,333	4,313,599	(258,319)	0	0	(258,319)	0	4,340,333	0	628,371	628,371	45,459	XXX	XXX
5999999999. Total - Preferred and Common Stocks						4,968,704	XXX	4,340,333	4,313,599	(258,319)	0	0	(258,319)	0	4,340,333	0	628,371	628,371	45,459	XXX	XXX
6009999999 - Totals						176,926,846	XXX	181,489,074	117,542,444	(258,319)	(318,430)	0	(576,749)	0	180,605,580	0	(3,677,080)	(3,677,080)	3,323,719	XXX	XXX

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2023	1,672		193.79	15,649			13,576		13,576	7,039					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/18/2023	335		194.00	3,140			2,620		2,620	1,334					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	5,753		194.32	53,999			44,416		44,416	22,726					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	5,743		194.51	53,951			43,529		43,529	21,535					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	468		194.51	4,168			3,546		3,546	1,754					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/17/2020	08/15/2023	1,306		195.19	11,679			9,942		9,942	4,912					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2020	08/25/2023	236		194.60	2,222			1,785		1,785	868					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	483		194.60	4,305			3,647		3,647	1,773					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	3,843		194.63	36,128			29,324		29,324	13,874					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2023	272		194.63	2,427			2,078		2,078	983					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/15/2020	09/15/2023	2,875		194.75	25,648			21,969		21,969	10,380					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	4,261		193.38	39,799			37,412		37,412	17,428					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	517		193.38	4,580			4,540		4,540	2,115					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	3,615		195.01	33,981			27,403		27,403	12,581					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	56		195.01	503			428		428	196					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	1,361		194.78	12,111			10,585		10,585	4,830					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/15/2020	10/16/2023	344		194.78	3,229			2,676		2,676	1,221					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/26/2020	10/27/2023	4,689		193.65	43,766			41,168		41,168	18,568					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2020	10/27/2023	217		193.65	1,919			1,904		1,904	859					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	1,104		194.75	9,826			8,832		8,832	3,930					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2020	11/14/2023	6,578		194.75	61,744			52,621		52,621	23,416					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	430		195.49	4,049			3,197		3,197	1,427					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/16/2020	11/15/2023	2,281		195.49	20,382			16,974		16,974	7,574					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2020	11/27/2023	469		196.34	4,434			3,238		3,238	1,429					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	1,717		196.85	15,447			11,487		11,487	5,014					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/11/2020	12/14/2023	8,717		196.85	82,711			58,319		58,319	25,455					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/15/2020	12/15/2023	432		196.83	4,097			2,898		2,898	1,265					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/15/2020	1,727		196.83	15,538			11,591		11,591	5,061					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	413		196.21	3,702			2,985		2,985	1,292					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	5,780		196.21	54,659			41,786		41,786	18,090					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/13/2021	191		198.82	1,733			1,091		1,091	440					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/13/2021	1,931		198.82	18,470			11,028		11,028	4,442					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/15/2021	1,741		198.20	15,767			10,653		10,653	4,317					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/15/2021	656		198.20	6,266			4,014		4,014	1,627					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2021	409		198.28	3,702			2,512		2,512	1,021					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2021	3,354		198.28	32,053			20,626		20,626	8,385					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/11/2021	613		200.65	5,609			3,053		3,053	1,238					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/11/2021	1,924		200.65	18,567			9,580		9,580	3,886					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/16/2021	696		201.04	6,384			3,482		3,482	1,414					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/25/2021	5,043		198.31	47,900			32,172		32,172	13,161					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/25/2021	343		198.31	3,087			2,188		2,188	895					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/11/2021	7,307		201.86	70,653			33,759		33,759	13,737					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/12/2021	659		201.86	6,038			3,044		3,044	1,239					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2021	767		202.01	7,037			3,491		3,491	1,419					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2021	99		202.01	958			450		450	183					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/25/2021	3,013		201.10	29,088			15,308		15,308	6,268					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/26/2021	3,431		201.10	31,395			17,430		17,430	7,137					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2021	2,419		201.74	23,375			11,853		11,853	4,596					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/14/2021	5,522		201.74	50,576			27,058		27,058	10,492					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/15/2021	544		202.07	5,269			2,597		2,597	1,007					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/15/2021	4,825		202.07	44,265			23,016		23,016	8,926					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2021	3,130		201.28	30,177			16,370		16,370	6,416					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/14/2021	2,329		201.77	22,560			11,926		11,926	4,682					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/17/2021	188		201.74	1,820			968		968	380					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/17/2021	1,175		201.74	10,760			6,038		6,038	2,373					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/26/2021	69		202.44	636			337		337	132					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/26/2021	.05/23/2024	1,176	202.44	11,400			5,725		5,725	2,246					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/11/2021	.06/14/2024	2,035	203.97	19,920			8,871		8,871	3,500					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/11/2021	.06/14/2024	10,992	203.97	102,011			47,924		47,924	18,906					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2021	.06/17/2024	637	204.14	6,240			2,745		2,745	1,083					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2021	.06/17/2024	1,886	204.14	17,518			8,128		8,128	3,206					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/24/2021	.06/27/2024	594	203.72	5,481			2,702		2,702	1,069					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/24/2021	.06/27/2024	638	203.72	6,214			2,903		2,903	1,149					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/13/2021	.07/12/2024	5,567	203.88	54,140			26,777		26,777	10,856					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/14/2021	.07/12/2024	221	203.88	2,034			1,062		1,062	430					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/14/2021	.07/14/2023	996	203.88	7,978			398		398	(458)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/16/2024	5,392	203.25	49,649			27,447		27,447	11,108					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/16/2024	2,135	203.25	20,745			10,869		10,869	4,399					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2021	.07/18/2023	1,919	203.25	15,366			1,228		1,228	(652)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2021	.07/27/2023	1,124	203.70	9,023			956		956	(135)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2021	.07/26/2024	1,797	203.70	17,531			8,876		8,876	3,576					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2021	.07/26/2024	412	203.70	3,814			2,037		2,037	821					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/12/2021	.08/14/2024	344	203.62	3,171			1,729		1,729	684					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/12/2021	.08/14/2024	2,780	203.62	27,055			13,982		13,982	5,532					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/12/2021	.08/14/2023	1,960	203.62	15,721			2,508		2,508	372					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/16/2021	.08/15/2024	74	203.40	717			378		378	150					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/16/2021	.08/15/2023	2,606	203.40	20,882			3,596		3,596	651					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/16/2021	.08/15/2024	811	203.40	7,475			4,162		4,162	1,647					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/26/2021	.08/27/2024	4,268	203.60	41,538			21,725		21,725	8,536					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/26/2021	.08/25/2023	1,493	203.60	11,947			2,240		2,240	523					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/26/2021	.08/27/2024	6,979	203.60	64,371			35,525		35,525	13,959					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/14/2021	.09/14/2023	3,320	202.69	26,449			7,338		7,338	2,523					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/14/2021	.09/13/2024	8,451	202.69	81,881			46,736		46,736	18,170					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/14/2021	.09/13/2024	153	202.69	1,404			846		846	329					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/15/2021	.09/15/2023	10,178	202.88	81,155			21,782		21,782	7,430					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/17/2024	3,105	202.88	30,114			16,924		16,924	6,552					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2021	09/17/2024	5,718	202.88	52,548			31,161		31,161	12,064					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2023	846	202.14	6,720			2,242		2,242	854					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2024	6,496	202.14	62,630			37,739		37,739	14,485					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2021	09/27/2024	134	202.14	1,220			776		776	298					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2021	10/13/2023	2,263	201.53	17,980			7,286		7,286	2,964					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2021	10/11/2024	94	201.53	857			602		602	234					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2021	10/11/2024	3,950	201.53	37,890			25,239		25,239	9,795					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/15/2021	10/15/2024	2,832	202.30	25,728			17,108		17,108	6,628					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/15/2021	10/15/2024	751	202.30	7,205			4,538		4,538	1,758					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/15/2021	10/16/2023	2,743	202.30	21,701			7,901		7,901	3,100					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2021	10/27/2023	2,511	202.73	19,902			7,080		7,080	2,762					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2021	10/25/2024	612	202.73	5,543			3,597		3,597	1,388					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2021	10/25/2024	5,248	202.73	50,221			30,860		30,860	11,914					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2021	11/14/2024	4,807	203.45	46,259			27,064		27,064	10,383					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2021	11/14/2024	2,463	203.45	22,445			13,864		13,864	5,319					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2021	11/14/2023	1,750	203.45	13,920			4,777		4,777	1,872					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/15/2021	11/15/2024	408	203.48	3,909			2,292		2,292	877					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/15/2021	11/15/2023	1,450	203.48	11,505			3,958		3,958	1,551					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/15/2021	11/15/2024	2,074	203.48	18,821			11,655		11,655	4,459					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/22/2021	11/27/2024	59	202.87	536			350		350	133					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/22/2021	11/27/2024	5,797	202.87	55,507			34,317		34,317	13,043					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/22/2021	11/27/2023	976	202.87	7,742			3,045		3,045	1,230					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/13/2024	14,893	200.43	140,594			105,442		105,442	39,169					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/14/2023	1,552	200.43	12,129			6,982		6,982	2,979					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/15/2021	12/16/2024	373	201.30	3,525			2,485		2,485	924					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/15/2021	12/16/2024	1,118	201.30	10,013			7,455		7,455	2,772					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/15/2021	12/15/2023	1,987	201.30	15,560			8,068		8,068	3,398					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2021	12/27/2023	1,404	202.28	11,076			5,195		5,195	2,162					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2021	12/27/2024	1,780	202.28	16,056			11,140		11,140	4,147					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	2,437	202.28	23,220			15,256		15,256	5,678					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	150	200.63	1,326			1,092		1,092	405					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/12/2024	2,273	200.63	17,647			10,682		10,682	4,250					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	6,220	200.63	58,282			45,409		45,409	16,857					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/15/2025	2,961	199.60	26,004			23,125		23,125	8,527					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/16/2024	2,856	199.60	22,002			15,135		15,135	6,083					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/15/2025	521	199.60	4,836			4,069		4,069	1,501					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	386	196.80	3,336			3,603		3,603	1,290					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	1,585	196.80	14,477			14,792		14,792	5,295					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/26/2024	1,799	196.80	13,664			12,753		12,753	5,198					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2024	1,325	199.94	10,176			7,091		7,091	2,876					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2025	680	199.94	5,930			5,244		5,244	1,905					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2025	8,217	199.94	76,071			63,357		63,357	23,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/18/2025	7,264	199.20	62,945			58,766		58,766	21,211					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/15/2024	4,367	199.20	33,321			25,200		25,200	10,264					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/18/2025	818	199.20	7,498			6,620		6,620	2,389					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2022	02/27/2025	2,870	199.62	26,415			22,677		22,677	8,152					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2024	2,445	199.62	18,690			13,763		13,763	5,623					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2025	5,160	199.62	44,908			40,762		40,762	14,654					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2025	9,134	202.66	84,961			64,483		64,483	23,290					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2024	3,405	202.66	26,427			16,343		16,343	6,673					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2025	3,267	202.66	28,731			23,062		23,062	8,330					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2022	03/17/2025	3,131	201.54	27,259			22,010		22,010	7,952					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2022	03/17/2025	987	201.54	9,094			6,941		6,941	2,508					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2022	03/15/2024	1,861	201.54	14,288			8,875		8,875	3,610					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2025	5,206	204.38	45,539			30,455		30,455	11,141					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2024	1,879	204.38	14,554			6,801		6,801	2,743					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2025	1,761	204.38	16,308			10,304		10,304	3,769					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2022	04/14/2025	8,087	202.68	73,263			54,666		54,666	19,812					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2022	04/14/2025	94	202.68	802			634		634	230					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2022	04/12/2024	1,066	202.68	8,122			4,764		4,764	1,844					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/18/2022	04/15/2025	1,408	202.40	12,740			9,519		9,519	3,464					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/18/2022	04/15/2024	5,163	202.40	39,188			23,182		23,182	8,984					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/18/2022	04/15/2025	4,274	202.40	36,503			28,890		28,890	10,513					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2022	04/26/2024	1,049	201.23	7,913			5,505		5,505	2,150					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2022	04/25/2025	571	201.23	5,129			4,252		4,252	1,520					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2022	04/25/2025	631	201.23	5,347			4,696		4,696	1,679					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/12/2022	05/14/2024	2,459	201.34	18,563			13,079		13,079	5,138					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/12/2022	05/14/2025	5,970	201.34	53,729			44,417		44,417	15,761					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/12/2022	05/14/2025	214	201.34	1,815			1,589		1,589	564					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/16/2022	05/15/2025	6,657	201.60	56,632			48,727		48,727	17,308					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/16/2022	05/15/2025	1,553	201.60	13,991			11,365		11,365	4,037					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/16/2022	05/15/2024	6,895	201.60	52,125			35,853		35,853	14,065					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2022	05/23/2024	2,100	201.93	15,900			10,709		10,709	4,199					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2022	05/27/2025	13,970	201.93	119,610			100,585		100,585	35,624					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2022	05/27/2025	4,764	201.93	43,194			34,301		34,301	12,148					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2022	06/13/2025	13,637	202.25	120,525			96,820		96,820	34,091					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2022	06/14/2024	1,419	202.25	10,590			7,237		7,237	2,852					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2022	06/13/2025	79	202.25	659			562		562	198					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2022	06/16/2025	778	201.92	6,845			5,637		5,637	1,975					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2022	06/17/2024	4,358	201.92	32,472			22,968		22,968	9,065					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2022	06/16/2025	5,388	201.92	44,717			39,065		39,065	13,686					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/24/2022	06/27/2025	576	201.37	5,127			4,332		4,332	1,503					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2022	06/27/2024	318	201.37	2,381			1,780		1,780	706					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2022	06/27/2025	23,132	201.37	194,239			173,949		173,949	60,373					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2022	07/14/2023	3,048	199.16	16,389			9,113		9,113	3,414					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2022	07/14/2025	10,815	199.16	90,037			94,743		94,743	32,554					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/14/2022	07/14/2025	15,852	199.16	139,855			138,860		138,860	47,713					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/14/2022	07/12/2024	2,526	199.16	18,661			17,907		17,907	7,173					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2022	07/15/2025	3,409	199.49	30,124			29,928		29,928	10,294					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2022	07/16/2024	12,783	199.49	94,605			90,884		90,884	36,303					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2022	07/15/2025	10,076	199.49	84,018			88,465		88,465	30,429					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/15/2022	07/18/2023	11,955	199.49	64,634			35,747		35,747	13,031					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/26/2022	07/25/2025	1,060	199.98	9,413			8,894		8,894	3,064					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/26/2022	07/26/2024	3,300	199.98	24,552			22,079		22,079	8,779					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/26/2022	07/25/2025	11,171	199.98	93,605			93,726		93,726	32,285					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/26/2022	07/27/2023	2,810	199.98	15,230			7,784		7,784	2,866					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/11/2022	08/14/2024	3,636	198.86	26,823			26,650		26,650	10,398					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/11/2022	08/14/2023	3,807	198.86	20,515			14,884		14,884	6,509					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/11/2022	08/14/2025	7,241	198.86	63,648			64,954		64,954	21,941					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/15/2022	08/15/2024	7,469	198.83	54,945			54,895		54,895	21,360					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/15/2022	08/15/2025	1,504	198.83	13,216			13,504		13,504	4,557					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/15/2022	08/15/2023	10,185	198.83	54,675			40,127		40,127	17,517					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/15/2022	08/15/2025	12,176	198.83	100,956			109,343		109,343	36,894					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/25/2022	08/27/2025	1,573	198.38	13,697			14,516		14,516	4,860					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/25/2022	08/27/2024	2,465	198.38	18,044			18,783		18,783	7,247					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/25/2022	08/25/2023	2,596	198.38	13,854			11,474		11,474	5,166					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/26/2022	08/27/2025	5,353	198.38	43,967			49,412		49,412	16,542					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/13/2022	09/12/2025	8,941	197.29	76,381			87,623		87,623	28,880					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/13/2022	09/13/2024	3,878	197.29	27,999			31,990		31,990	12,059					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/13/2022	09/12/2025	7,187	197.29	57,854			70,436		70,436	23,215					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2022	09/14/2023	6,392	197.29	33,795			34,962		34,962	16,107					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2022	09/15/2023	12,454	197.12	65,794			69,869		69,869	32,257					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2022	09/16/2025	309	197.12	2,629			3,064		3,064	1,009					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2022	09/17/2024	6,722	197.12	48,230			56,194		56,194	21,174					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/15/2022	09/16/2025	9,507	197.12	76,084			94,118		94,118	30,992					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/26/2022	09/26/2025	7,658	195.08	59,909			84,242		84,242	27,034					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/26/2022	09/27/2023	5,265	195.08	27,421			38,589		38,589	18,005					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/26/2022	09/26/2025	836	195.08	6,944			9,191		9,191	2,949					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/26/2022	09/27/2024	3,060	195.08	21,611			29,318		29,318	10,772					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2022	10/11/2024	2,926	195.51	20,592			28,262		28,262	10,532					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2022	10/13/2023	6,736	195.51	35,032			48,366		48,366	22,162					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2022	10/14/2025	11,053	195.51	86,440			121,253		121,253	39,128					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2022	10/14/2025	9,324	195.51	77,478			102,288		102,288	33,008					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2022	10/25/2024	1,215	195.86	8,592			11,507		11,507	4,265					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2022	10/27/2025	6,852	195.86	57,169			74,000		74,000	23,844					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2022	10/27/2023	3,896	195.86	20,372			27,347		27,347	12,349					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2022	10/27/2025	352	195.86	2,767			3,805		3,805	1,226					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2022	11/14/2025	9,277	195.97	73,265			99,820		99,820	32,005					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2022	11/14/2023	4,246	195.97	22,298			30,058		30,058	13,416					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2022	11/14/2025	6,868	195.97	57,609			73,904		73,904	23,696					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/10/2022	11/14/2024	4,348	195.97	30,842			40,954		40,954	14,956					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	10/15/2025	7,475	195.46	58,728			82,221		82,221	26,535					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	11/15/2023	12,796	196.16	66,231			88,930		88,930	39,667					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	10/15/2024	4,451	195.46	31,360			43,175		43,175	16,024					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	10/16/2023	10,130	195.46	52,593			73,341		73,341	33,530					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	11/17/2025	5,914	196.16	46,226			63,038		63,038	20,224					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	10/15/2025	46	195.46	385			507		507	163					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/18/2022	11/15/2024	4,282	196.16	29,993			39,867		39,867	14,602					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/21/2022	11/26/2025	576	196.17	4,543			6,146		6,146	1,964					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/21/2022	11/27/2024	1,754	196.17	12,453			16,343		16,343	5,945					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/21/2022	11/27/2023	6,209	196.17	32,642			43,649		43,649	19,248					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/21/2022	11/26/2025	3,099	196.17	25,962			33,070		33,070	10,569					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2022	12/12/2025	7,732	195.82	65,253			84,042		84,042	26,597					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2022	12/14/2023	7,267	195.82	37,852			53,848		53,848	23,545					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/12/2025	4,152	195.82	33,008			45,130		45,130	14,282					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/13/2024	6,690	195.82	47,553			63,821		63,821	22,879					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2022	12/16/2024	5,616	194.98	39,749			56,440		56,440	20,161					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2022	12/15/2025	2,857	194.98	24,007			32,366		32,366	7,884					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2022	12/15/2023	11,565	194.98	59,983			92,869		92,869	40,594					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2022	12/15/2025	5,144	194.98	40,722			58,283		58,283	18,416					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/23/2025	1,036	193.97	8,141			12,321		12,321	3,813					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/27/2023	3,315	193.97	17,168			29,404		29,404	12,663					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/27/2024	2,444	193.97	17,206			26,074		26,074	9,139					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/23/2025	12,095	193.97	100,878			143,806		143,806	44,508					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2026	3,684	196.00		31,263		40,484		40,484	9,221					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2025	2,020	196.00		14,414		19,739		19,739	5,325					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/12/2024	4,301	196.00		22,424		32,387		32,387	9,963					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/17/2023	01/15/2026	5,062	196.18		40,415		55,678		55,678	15,263					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/17/2023	01/15/2026	1,646	196.18		13,954		18,111		18,111	4,157					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/17/2023	01/16/2024	5,607	196.18		29,260		42,446		42,446	13,186					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/17/2023	01/15/2025	3,410	196.18		24,285		33,351		33,351	9,066					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2026	1,069	196.36		8,547		11,572		11,572	3,025					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2026	2,567	196.36		21,773		27,772		27,772	5,999					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2025	2,307	196.36		16,489		22,101		22,101	5,612					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/26/2024	4,405	196.36		23,009		32,510		32,510	9,501					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/13/2026	2,307	196.35		19,343		25,009		25,009	5,666					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/14/2025	2,007	196.35		14,223		19,284		19,284	5,060					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/13/2026	1,833	196.35		14,472		19,875		19,875	5,403					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2023	02/14/2024	4,487	196.35		23,435		33,741		33,741	10,307					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/15/2024	5,460	196.33		28,408		41,170		41,170	12,762					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/17/2026	1,956	196.33		16,320		21,241		21,241	4,921					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/18/2025	4,375	196.33		30,924		42,134		42,134	11,210					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/17/2026	5,389	196.33		42,320		58,523		58,523	16,203					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/24/2023	02/27/2026	3,190	195.93		26,438		35,344		35,344	8,907					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/24/2023	02/27/2024	3,190	195.93		16,625		25,168		25,168	8,543					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/24/2023	02/27/2026	495	195.93		3,861		5,485		5,485	1,625					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/24/2023	02/27/2025	1,552	195.93		10,914		15,314		15,314	4,400					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/13/2023	03/13/2026	4,708	195.19		39,793		58,194		58,194	18,401					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2023	03/14/2025	5,610	195.19		39,968		63,168		63,168	23,200					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2023	03/14/2024	7,132	195.19		37,306		68,320		68,320	31,014					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2023	03/16/2026	877	193.74		7,361		10,766		10,766	3,405					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2023	03/16/2026	2,219	193.74		17,544		27,233		27,233	9,689					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2023	03/15/2024	6,762	193.74		35,108		64,303		64,303	29,195					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2023	03/17/2025	3,334	193.74		23,579		37,245		37,245	13,666					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2023	03/27/2026	8,105	195.30		69,494		92,727		92,727	23,233					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/24/2023	03/27/2024	6,431	195.30		33,786		54,536		54,536	20,750					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2023	03/27/2025	1,510	195.30		10,856		15,498		15,498	4,642					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2023	04/14/2025	1,380	197.84		9,965		12,557		12,557	2,593					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2023	04/12/2024	5,100	197.84		26,839		35,650		35,650	8,810					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2023	04/14/2026	3,665	197.84		31,538		37,745		37,745	6,208					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/17/2023	04/15/2025	7,533	197.67		54,051		69,226		69,226	15,175					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/17/2023	04/15/2026	4,664	197.67		37,433		48,462		48,462	11,029					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/17/2023	04/15/2024	8,438	197.67		44,369		59,996		59,996	15,628					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/17/2023	04/15/2026	2,019	197.67		17,197		20,972		20,972	3,776					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2023	04/27/2026	2,072	197.87		17,835		21,363		21,363	3,528					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2023	04/25/2025	2,087	197.87		15,075		18,994		18,994	3,919					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/26/2023	04/26/2024	4,270	197.87		22,562		30,150		30,150	7,588					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2023	05/14/2024	4,600	199.14		24,549		29,669		29,669	5,120					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2023	05/14/2025	944	199.14		6,900		8,006		8,006	1,106					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2023	05/14/2026	1,120	199.14		9,745		10,896		10,896	1,151					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2023	05/15/2026	1,219	199.41		10,571		11,711		11,711	1,140					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2023	05/15/2024	6,925	199.41		36,873		43,699		43,699	6,827					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2023	05/15/2025	5,662	199.41		41,209		47,275		47,275	6,067					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2023	05/15/2026	4,498	199.41		36,777		43,228		43,228	6,451					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/24/2023	05/27/2026	3,020	198.37		25,877		25,877		25,877						-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/24/2023	05/23/2024	2,112	198.37		11,145		11,145		11,145						-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/24/2023	05/27/2025	1,583	198.37		11,430		11,430		11,430						-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2023	06/12/2026	2,829	202.21		23,052		23,846		23,846	795					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2023	06/13/2025	1,840	202.21		13,429		13,098		13,098	(331)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2023	06/14/2024	3,927	202.21		21,120		20,104		20,104	(1,016)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/14/2023	06/12/2026	6,770	202.21		58,593		57,073		57,073	(1,520)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2023	06/17/2024	6,165	202.10		33,144		31,998		31,998	(1,146)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2023	06/15/2026	2,434	202.10		19,828		20,644		20,644	816					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2023	06/16/2025	1,964	202.10		14,332		14,085		14,085	(247)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/15/2023	06/15/2026	648	202.10		5,607		5,497		5,497	(110)					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2023	06/26/2026	60	200.72		482		543		543	61					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2023	06/27/2025	1,510	200.72		10,908		11,805		11,805	897					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2023	06/26/2026	1,923	200.72		16,482		17,481		17,481	999					-	0001
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/27/2023	06/27/2024	2,924	200.72		15,614		17,284		17,284	1,669					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	07/14/2020	07/14/2023	244	213.34	3,058			487		487	(1,090)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	07/15/2020	07/17/2023	1,453	213.40	18,228			3,007		3,007	(6,406)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	08/14/2020	08/14/2023	94	213.79	1,172			282		282	(337)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	08/17/2020	08/15/2023	1,355	213.96	16,994			4,120		4,120	(4,866)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	08/27/2020	08/25/2023	9	213.86	117			31		31	(32)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	09/15/2020	09/15/2023	210	214.38	2,651			739		739	(661)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	10/14/2020	10/13/2023	37	215.12	473			138		138	(107)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	10/15/2020	10/16/2023	93	215.18	1,182			349		349	(266)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	10/27/2020	10/27/2023	464	213.20	5,821			2,280		2,280	(1,282)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTT807	11/13/2020	11/14/2023	156	218.16	2,030			475		475	(399)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/16/2020	.11/15/2023	 364	.....	..... 219.64	 4,776	.....	.....	..... 936	.....	..... 936	 (907)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2020	.12/14/2023	 130	.....	..... 222.46	 1,746	.....	.....	..... 283	.....	..... 283	 (285)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2020	.12/15/2023	 157	.....	..... 223.49	 2,104	.....	.....	..... 302	.....	..... 302	 (332)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/24/2020	.12/27/2023	 72	.....	..... 223.18	 952	.....	.....	..... 154	.....	..... 154	 (150)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2021	.01/12/2024	 129	.....	..... 224.27	 1,740	.....	.....	..... 266	.....	..... 266	 (265)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/15/2021	.01/16/2024	 156	.....	..... 224.01	 2,104	.....	.....	..... 339	.....	..... 339	 (319)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2021	.01/26/2024	 1,183	.....	..... 224.83	 15,987	.....	.....	..... 2,473	.....	..... 2,473	 (2,295)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/12/2021	.02/14/2024	 142	.....	..... 225.40	 1,923	.....	.....	..... 305	.....	..... 305	 (261)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/16/2021	.02/15/2024	 223	.....	..... 224.50	 3,000	.....	.....	..... 479	.....	..... 479	 (408)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/26/2021	.02/27/2024	 2,272	.....	..... 222.74	 30,208	.....	.....	..... 6,679	.....	..... 6,679	 (4,362)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/12/2021	.03/14/2024	 1,067	.....	..... 226.81	 14,520	.....	.....	..... 2,273	.....	..... 2,273	 (1,771)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2021	.03/15/2024	 132	.....	..... 227.37	 1,800	.....	.....	..... 267	.....	..... 267	 (215)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/26/2021	.03/27/2024	 1,262	.....	..... 228.28	 17,309	.....	.....	..... 2,448	.....	..... 2,448	 (1,956)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2021	.04/12/2024	 183	.....	..... 229.21	 2,520	.....	.....	..... 350	.....	..... 350	 (280)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2021	.04/15/2024	 478	.....	..... 230.32	 6,600	.....	.....	..... 831	.....	..... 831	 (702)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2021	.04/26/2024	 1,158	.....	..... 230.50	 16,100	.....	.....	..... 2,085	.....	..... 2,085	 (1,656)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2021	.05/14/2024	 673	.....	..... 234.89	 9,527	.....	.....	..... 861	.....	..... 861	 (794)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/17/2021	.05/15/2024	 361	.....	..... 235.21	 5,126	.....	.....	..... 452	.....	..... 452	 (419)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2021	.05/24/2024	 996	.....	..... 233.96	 14,120	.....	.....	..... 1,454	.....	..... 1,454	 (1,205)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2021	.06/14/2024	 966	.....	..... 236.06	 13,885	.....	.....	..... 1,275	.....	..... 1,275	 (1,053)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2021	.06/17/2024	 593	.....	..... 236.22	 8,512	.....	.....	..... 782	.....	..... 782	 (640)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/25/2021	.06/27/2024	 918	.....	..... 233.06	 12,947	.....	.....	..... 1,662	.....	..... 1,662	 (1,102)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2021	.07/12/2024	 726	.....	..... 232.79	 10,241	.....	.....	..... 1,445	.....	..... 1,445	 (900)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/15/2024	 150	.....	..... 232.84	 2,118	.....	.....	..... 301	.....	..... 301	 (185)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/17/2023	 795	.....	..... 232.84	 8,991	.....	.....	.....	.....	.....	..... (604)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/26/2024	 73		 233.62	 1,030			 140		 140	 (87)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/27/2023	 775	.....	..... 233.62	 8,797	.....	.....	.....	.....	.....	..... (581)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/14/2023	 716	.....	..... 234.73	 8,165	.....	.....	.....	.....	.....	..... (537)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/14/2024	 601	.....	..... 234.73	 8,531	.....	.....	..... 1,111	.....	..... 1,111	 (691)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2023	 766	.....	..... 235.01	 8,766	.....	.....	.....	.....	.....	..... (559)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2024	 532	.....	..... 235.01	 7,563	.....	.....	..... 968	.....	..... 968	 (601)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/27/2024	 414	.....	..... 234.32	 5,878	.....	.....	..... 816	.....	..... 816	 (484)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/25/2023	 60	.....	..... 234.32	 680	.....	.....	..... 1	.....	..... 1	 (50)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/14/2023	 107	.....	..... 233.04	 1,220	.....	.....	..... 6	.....	..... 6	 (114)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/13/2024	 751	.....	..... 233.04	 10,605	.....	.....	..... 1,697	.....	..... 1,697	 (909)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2021	.09/16/2024	 385	.....	..... 234.06	 5,454	.....	.....	..... 811	.....	..... 811	 (446)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2021	.09/15/2023	 961	.....	..... 234.06	 10,980	.....	.....	..... 48	.....	..... 48	 (923)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2021	.09/27/2023	 138	.....	..... 231.16	 1,558	.....	.....	..... 22	.....	..... 22	 (183)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2021	.09/27/2024	 692	.....	..... 231.16	 9,664	.....	.....	..... 1,848	.....	..... 1,848	 (872)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2021	.10/11/2024	 1,109	.....	..... 231.80	 15,369	.....	.....	..... 3,005	.....	..... 3,005	 (1,397)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2021	.10/13/2023	 108	.....	..... 231.80	 1,208	.....	.....	..... 22	.....	..... 22	 (139)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2021	.10/15/2024	 411	.....	..... 231.30	 5,681	.....	.....	..... 1,158	.....	..... 1,158	 (526)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2021	.10/16/2023	 454	.....	..... 231.30	 5,061	.....	.....	..... 109	.....	..... 109	 (613)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2021	.10/27/2023	 264	.....	..... 231.20	 2,946	.....	.....	..... 82	.....	..... 82	 (361)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2021	.10/25/2024	 731	.....	..... 231.20	 10,072	.....	.....	..... 2,113	.....	..... 2,113	 (936)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/12/2021	.11/14/2023	 77	.....	..... 232.68	 868	.....	.....	..... 25	.....	..... 25	 (97)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/12/2021	.11/14/2024	 984	.....	..... 232.68	 13,603	.....	.....	..... 2,657	.....	..... 2,657	 (1,211)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2021	.11/15/2023	 430	.....	..... 232.61	 4,820	.....	.....	..... 142	.....	..... 142	 (542)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2021	.11/15/2024	 129	.....	..... 232.61	 1,782	.....	.....	..... 351	.....	..... 351	 (159)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/26/2021	.11/27/2023	 135	.....	..... 229.86	 1,494	.....	.....	..... 84	.....	..... 84	 (205)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/26/2021	.11/27/2024	 1,205	.....	..... 229.86	 16,482	.....	.....	..... 4,013	.....	..... 4,013	 (1,579)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2021	.12/13/2024	 976		 231.45	 13,289			 2,998		 2,998	 (1,230)					-	0001

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JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2021	.12/16/2024	194		232.42	2,642			560		560	(238)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2021	.12/15/2023	624		232.42	6,902			318		318	(811)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2021	.12/27/2023	349		234.69	3,879			147		147	(391)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2021	.12/27/2024	294		234.69	4,037			744		744	(341)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2022	.01/12/2024	391		235.42	4,315			172		172	(438)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2022	.01/14/2025	522		235.42	7,109			1,348		1,348	(590)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/18/2022	.01/15/2025	428		233.62	5,750			1,241		1,241	(509)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/18/2022	.01/16/2024	985		233.62	10,787			591		591	(1,231)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2022	.01/26/2024	482		230.27	5,195			487		487	(718)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2022	.01/27/2025	74		230.27	978			269		269	(95)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2022	.02/14/2024	363		228.76	3,835			497		497	(562)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2022	.02/14/2025	87		228.76	1,130			355		355	(115)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2022	.02/15/2024	1,617		228.78	17,094			2,216		2,216	(2,507)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2022	.02/18/2025	634		228.78	8,207			2,586		2,586	(830)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/25/2022	.02/27/2024	56		230.49	595			68		68	(80)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2022	.03/14/2024	670		228.32	6,931			1,059		1,059	(992)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2022	.03/14/2025	276		228.32	3,515			1,148		1,148	(359)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2022	.03/17/2025	459		228.85	5,859			1,918		1,918	(601)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2022	.03/15/2024	437		228.85	4,530			695		695	(642)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/25/2022	.03/27/2025	376		231.65	4,794			1,348		1,348	(466)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/25/2022	.03/27/2024	2,210		231.65	22,989			2,763		2,763	(2,873)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2022	.04/12/2024	579		233.28	6,048			666		666	(718)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2022	.04/14/2025	86		233.28	1,094			296		296	(103)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/18/2022	.04/15/2025	794		232.90	10,138			2,804		2,804	(961)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/18/2022	.04/15/2024	966		232.90	10,080			1,179		1,179	(1,208)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2022	.04/25/2025	1,267		230.48	16,002			5,182		5,182	(1,609)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/13/2022	.05/14/2025	551		228.88	6,905			2,505		2,505	(721)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/13/2022	.05/14/2024	620		228.88	6,362			1,272		1,272	(869)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/16/2022	.05/15/2024	720		229.29	7,376			1,425		1,425	(993)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/16/2022	.05/15/2025	2,159		229.29	27,126			9,628		9,628	(2,785)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2022	.05/27/2025	564		232.36	7,126			2,272		2,272	(699)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/27/2022	.05/24/2024	211		232.36	2,185			354		354	(268)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2022	.06/13/2025	163		220.37	1,894			1,171		1,171	(239)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2022	.06/14/2024	358		220.37	3,421			1,610		1,610	(566)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2022	.06/17/2024	689		221.85	6,743			2,823		2,823	(1,076)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2022	.06/16/2025	721		221.85	8,464			4,825		4,825	(1,031)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2022	.06/27/2024	193		222.24	1,883			776		776	(288)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2022	.06/27/2025	211		222.24	2,510			1,396		1,396	(302)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2022	.07/14/2023	1,613		222.63	11,165			16		16	(3,999)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2022	.07/12/2024	934		222.63	9,027			3,821		3,821	(1,411)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2022	.07/15/2024	605		223.29	5,859			2,491		2,491	(913)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2022	.07/15/2025	1,299		223.29	15,254			8,754		8,754	(1,883)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2022	.07/17/2023	4,389		223.29	30,576			88		88	(11,016)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2022	.07/27/2023	688		225.31	4,836			21		21	(1,328)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2022	.07/26/2024	635		225.31	6,263			2,177		2,177	(901)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/12/2022	.08/14/2025	1,570		226.15	19,064			9,073		9,073	(2,166)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/12/2022	.08/14/2024	765		226.15	7,543			2,540		2,540	(1,063)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/12/2022	.08/14/2023	1,411		226.15	9,921			141		141	(2,610)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2022	.08/15/2024	1,503		226.23	14,858			4,960		4,960	(2,089)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2022	.08/15/2025	1,193		226.23	14,526			6,874		6,874	(1,647)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2022	.08/15/2023	4,354		226.23	30,732			435		435	(8,011)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/26/2022	.08/25/2023	547		223.06	3,819			224		224	(1,313)					-	0001

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/26/2022	08/27/2024	802		223.06	7,787			3,386		3,386	(1,172)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/26/2022	08/27/2025	2,730		223.06	32,521			18,429		18,429	(3,932)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2022	09/13/2024	611		219.30	5,789			3,373		3,373	(929)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2022	09/12/2025	433		219.30	5,035			3,492		3,492	(650)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2022	09/14/2023	1,806		219.30	12,316			2,582		2,582	(5,056)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2022	09/15/2023	7,319		218.61	49,920			12,442		12,442	(21,664)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2022	09/15/2025	1,807		218.61	20,896			15,557		15,557	(2,819)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2022	09/16/2024	823		218.61	7,758			4,924		4,924	(1,301)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2022	09/27/2023	1,219		212.41	7,925			5,536		5,536	(3,573)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2022	09/27/2024	330		212.41	2,968			2,775		2,775	(508)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2022	09/26/2025	89		212.41	982			970		970	(140)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2022	10/13/2023	1,100		211.90	7,060			5,575		5,575	(3,090)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2022	10/14/2024	774		211.90	6,888			6,904		6,904	(1,200)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2022	10/14/2025	57		211.90	616			644		644	(91)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/17/2022	10/16/2023	4,572		212.18	29,488			22,721		22,721	(12,755)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2022	10/27/2025	202		213.29	2,223			2,177		2,177	(321)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2022	10/25/2024	230		213.29	2,073			1,911		1,911	(358)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2022	10/27/2023	1,763		213.29	11,506			8,021		8,021	(4,813)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2022	11/14/2025	573		214.74	6,285			5,865		5,865	(905)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2022	11/14/2023	1,825		214.74	11,917			7,539		7,539	(4,746)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2022	11/14/2024	880		214.74	7,919			6,830		6,830	(1,364)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/18/2022	11/15/2023	5,685		215.48	37,131			21,660		21,660	(14,724)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/18/2022	11/17/2025	2,390		215.48	26,280			23,781		23,781	(3,752)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/18/2022	11/15/2024	2,019		215.48	18,146			15,040		15,040	(3,129)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/18/2022	10/15/2024	1,037		212.18	9,730			9,124		9,124	(1,618)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/18/2022	10/15/2025	2,380		212.18	27,500			26,776		26,776	(3,784)					-	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/23/2022	11/27/2023	1,471		216.24	9,794			5,456		5,456	(3,691)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/23/2022	11/26/2025	305		216.24	3,406			2,970		2,970	(476)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2022	12/14/2023	1,730		218.48	11,680			5,294		5,294	(4,031)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2022	12/12/2025	183		218.48	2,092			1,626		1,626	(282)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2022	12/13/2024	847		218.48	7,863			5,419		5,419	(1,279)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2022	12/15/2025	3,228		218.40	36,801			28,794		28,794	(8,909)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2022	12/16/2024	984		218.40	9,116			6,340		6,340	(2,638)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2022	12/15/2023	4,968		218.40	33,418			15,401		15,401	(16,792)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2022	12/26/2025	626		215.73	6,912			6,239		6,239	(982)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2022	12/27/2024	320		215.73	2,898			2,405		2,405	(489)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2022	12/27/2023	1,103		215.73	7,307			4,733		4,733	(2,593)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/13/2023	01/14/2025	429		219.03		3,939		2,798		2,798	(1,140)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/13/2023	01/14/2026	96		219.03		1,082		866		866	(216)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/13/2023	01/12/2024	2,237		219.03		15,043		7,204		7,204	(7,839)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/17/2023	01/16/2024	2,272		218.71		15,258		7,408		7,408	(7,850)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/17/2023	01/15/2025	1,047		218.71		9,641		6,827		6,827	(2,814)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/17/2023	01/15/2026	3,095		218.71		34,866		27,921		27,921	(6,945)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2023	01/27/2026	27		219.51		307		243		243	(63)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2023	01/27/2025	442		219.51		4,074		2,833		2,833	(1,241)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2023	01/26/2024	2,802		219.51		18,819		9,021		9,021	(9,798)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2023	02/14/2025	871		217.09		7,919		6,416		6,416	(1,503)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2023	02/14/2024	1,552		217.09		10,380		6,675		6,675	(3,704)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2023	02/17/2026	2,207		217.00		24,285		21,831		21,831	(2,454)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2023	02/15/2024	2,677		217.00		17,895		11,647		11,647	(6,248)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2023	02/18/2025	3,406		217.00		30,964		25,269		25,269	(5,695)					-	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2023	02/27/2025	126		214.73		1,131		1,054		1,054	(78)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2023	.02/27/2026	 1,025	.....	..... 214.73	.....	..... 11,110	.....	..... 11,086	.....	..... 11,086	 (24)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2023	.02/27/2024	 414	.....	..... 214.73	.....	..... 2,750	.....	..... 2,255	.....	..... 2,255	 (495)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2023	.03/14/2024	 1,344	.....	..... 213.56	.....	..... 8,725	.....	..... 7,889	.....	..... 7,889	 (836)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2023	.03/13/2026	 613	.....	..... 213.56	.....	..... 6,681	.....	..... 6,790	.....	..... 6,790	 109	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2023	.03/14/2025	 267	.....	..... 213.56	.....	..... 2,388	.....	..... 2,309	.....	..... 2,309	 (80)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2023	.03/17/2025	 976	.....	..... 214.14	.....	..... 8,778	.....	..... 8,481	.....	..... 8,481	 (297)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2023	.03/16/2026	 2,386	.....	..... 214.14	.....	..... 26,163	.....	..... 26,512	.....	..... 26,512	 348	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2023	.03/15/2024	 4,371	.....	..... 214.14	.....	..... 28,454	.....	..... 25,701	.....	..... 25,701	 (2,753)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2023	.03/27/2025	 61	.....	..... 214.33	.....	..... 545	.....	..... 524	.....	..... 524	 (21)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2023	.03/27/2026	 532	.....	..... 214.33	.....	..... 5,871	.....	..... 5,883	.....	..... 5,883	 12	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2023	.03/27/2024	 1,549	.....	..... 214.33	.....	..... 10,126	.....	..... 9,170	.....	..... 9,170	 (956)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/12/2024	 654	.....	..... 217.27	.....	..... 4,317	.....	..... 3,176	.....	..... 3,176	 (1,141)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/14/2026	 253	.....	..... 217.27	.....	..... 2,811	.....	..... 2,590	.....	..... 2,590	 (221)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/14/2025	 83	.....	..... 217.27	.....	..... 752	.....	..... 640	.....	..... 640	 (112)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/17/2023	.04/15/2024	 5,050	.....	..... 217.42	.....	..... 33,379	.....	..... 24,392	.....	..... 24,392	 (8,987)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/17/2023	.04/15/2025	 1,835	.....	..... 217.42	.....	..... 16,638	.....	..... 14,094	.....	..... 14,094	 (2,544)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/17/2023	.04/15/2026	 3,275	.....	..... 217.42	.....	..... 36,312	.....	..... 33,337	.....	..... 33,337	 (2,975)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/25/2025	 1,132	.....	..... 216.45	.....	..... 10,266	.....	..... 9,157	.....	..... 9,157	 (1,108)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/26/2024	 670	.....	..... 216.45	.....	..... 4,437	.....	..... 3,564	.....	..... 3,564	 (873)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/27/2026	 1,525	.....	..... 216.45	.....	..... 16,797	.....	..... 16,146	.....	..... 16,146	 (651)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/12/2023	.05/14/2024	 1,696	.....	..... 214.05	.....	..... 11,108	.....	..... 11,074	.....	..... 11,074	 (34)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/12/2023	.05/14/2025	 976	.....	..... 214.05	.....	..... 8,799	.....	..... 8,934	.....	..... 8,934	 135	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2023	.05/15/2025	 1,419	.....	..... 213.59	.....	..... 12,726	.....	..... 13,264	.....	..... 13,264	 538	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2023	.05/15/2026	 679	.....	..... 213.59	.....	..... 7,424	.....	..... 8,011	.....	..... 8,011	 587	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2023	.05/15/2024	 4,373	.....	..... 213.59	.....	..... 28,580	.....	..... 29,517	.....	..... 29,517	 936	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/26/2023	.05/27/2025	 114	.....	..... 210.06	.....	..... 1,008	.....	..... 1,257	.....	..... 1,257	 249	.....	.....	.....	.....	- .....	0001

STATEMENT AS OF JUNE 30, 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 Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/26/2023	.05/24/2024	333	.....	.....210.06	.....	.....2,149	.....	.....2,883	.....	.....2,883	734	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/12/2026	61	.....	.....213.48	.....	.....672	.....	.....726	.....	.....726	54	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/13/2025	84	.....	.....213.48	.....	.....765	.....	.....799	.....	.....799	34	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/14/2024	1,785	.....	.....213.48	.....	.....11,811	.....	.....12,600	.....	.....12,600	789	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2023	.06/17/2024	3,953	.....	.....214.78	.....	.....26,319	.....	.....25,654	.....	.....25,654	(665)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2023	.06/15/2026	624	.....	.....214.78	.....	.....6,914	.....	.....7,112	.....	.....7,112	198	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2023	.06/16/2025	1,113	.....	.....214.78	.....	.....10,158	.....	.....9,959	.....	.....9,959	(198)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2023	.06/27/2024	178	.....	.....213.35	.....	.....1,178	.....	.....1,288	.....	.....1,288	110	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2023	.06/27/2025	131	.....	.....213.35	.....	.....1,187	.....	.....1,257	.....	.....1,257	70	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	65	.....	.....3,790.38	16,039	.....	.....	.....18,464	.....	.....18,464	8,101	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	333	.....	.....3,790.38	135,179	.....	.....	.....221,202	.....	.....221,202	114,941	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.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 PBLDOEJDB5FIWOLXP3B76	.07/15/2022	.07/17/2023	2,075	.....	.....3,863.16	497,732	.....	.....	.....580,489	.....	.....580,489	255,565	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.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 PBLDOEJDB5FIWOLXP3B76	.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 PBLDOEJDB5FIWOLXP3B76	.07/15/2022	.07/17/2023	20	.....	.....3,921.11	7,480	.....	.....	.....12,508	.....	.....12,508	6,617	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/15/2022	.07/17/2023	95	.....	.....3,959.74	33,050	.....	.....	.....55,044	.....	.....55,044	29,556	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.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 PBLDOEJDB5FIWOLXP3B76	.07/15/2022	.07/17/2023	5,448	.....	.....3,863.16	2,201,412	.....	.....	.....3,689,624	.....	.....3,689,624	1,902,233	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/27/2022	.07/27/2023	243	.....	.....4,023.61	99,952	.....	.....	.....107,729	.....	.....107,729	59,341	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.07/27/2022	.07/27/2023	85	.....	.....4,023.61	20,854	.....	.....	.....2,196	.....	.....2,196	(549)	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	98	.....	.....4,280.15	24,165	.....	.....	.....	.....	.....	.....(342)	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	430	.....	.....4,280.15	183,463	.....	.....	.....93,220	.....	.....93,220	47,254	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.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	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	41	.....	.....4,297.14	5,705	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.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	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	2,123	.....	.....4,297.14	517,274	.....	.....	.....	.....	.....	.....(5,541)	.....	.....	.....	.....	- .....	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	19		4,361.60	7,323			2,846		2,846	1,260					-	0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	UBS Group	549300SZJ9VS8SGXAN81	08/15/2022	08/15/2023	111	4,404.57	39,997			12,924		12,924	4,889					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	UBS Group	549300SZJ9VS8SGXAN81	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	UBS Group	549300SZJ9VS8SGXAN81	08/15/2022	08/15/2023	4,800	4,297.14	2,027,536			974,102		974,102	484,507					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	86	4,057.66	21,222			1,843		1,843	(1,229)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	338	4,057.66	142,424			145,713		145,713	76,494					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/14/2022	09/14/2023	193	3,946.01	49,856			36,434		36,434	19,003					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/14/2022	09/14/2023	430	3,946.01	186,670			236,979		236,979	118,462					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2022	09/15/2023	3,197	3,901.35	824,333			740,586		740,586	391,742					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	09/15/2022	09/15/2023	114	3,998.88	42,809			57,259		57,259	28,896					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2022	09/15/2023	6,749	3,901.35	2,909,686			4,009,922		4,009,922	1,979,144					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	09/15/2022	09/15/2023	57	3,959.87	22,803			30,931		30,931	15,490					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	422	3,647.29	181,485			356,484		356,484	158,568					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	41	3,647.29	10,731			20,282		20,282	8,401					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	150	3,583.07	39,297			93,275		93,275	38,029					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	398	3,583.07	171,084			364,036		364,036	156,143					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	86	3,769.90	33,072			63,830		63,830	28,891					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	65	3,733.12	26,171			50,234		50,234	22,432					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	186	3,677.95	18,290											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	1,461	3,677.95	48,913			32,458		32,458	11,852					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	290	3,677.95	29,394											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	2,922	3,677.95	772,781			1,509,416		1,509,416	679,050					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	6,471	3,677.95	2,806,020			5,341,811		5,341,811	2,347,744					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	10/17/2022	10/16/2023	666	3,677.95	23,765			18,832		18,832	8,253					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	10/27/2022	10/27/2023	115	3,807.30	46,017			45,776		45,776	21,382					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPF6FNF3B8653	10/27/2022	10/27/2023	489	3,807.30	220,077			347,108		347,108	157,699					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2022	421		3,957.25	185,055			245,496		245,496	114,607					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2022	40		3,957.25	10,147			11,915		11,915	6,201					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	1,040		3,991.73	45,235						(7,985)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	475		3,991.73	21,793						(4,078)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	4,531		3,991.73	2,011,649			2,508,061		2,508,061	1,177,418					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	16		4,051.61	6,563			8,022		8,022	3,802					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	30		3,991.73	3,768											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	2,095		3,991.73	541,374			545,659		545,659	290,728					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	106		3,991.73	14,918											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/15/2022	147		4,091.52	56,802			68,341		68,341	32,550					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2022	39		4,026.12	9,796			8,824		8,824	4,330					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2022	287		4,026.12	126,151			152,679		152,679	71,225					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	164		3,995.32	41,466			50,347		50,347	26,274					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	521		3,995.32	225,344			297,364		297,364	135,804					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	1,846		3,895.75	463,404			746,663		746,663	385,378					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	294		3,895.75	14,771			8,926		8,926	2,880					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	27		3,895.75	4,505											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	4,602		3,895.75	1,977,266			3,037,017		3,037,017	1,356,943					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	1,227		3,895.75	58,316			30,859		30,859	7,607					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	8		3,954.19	3,252			4,991		4,991	2,260					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	112		3,993.14	41,853			64,188		64,188	29,276					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	39		3,895.75	6,645											-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	427		3,829.25	179,552			310,379		310,379	134,255					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	89		3,829.25	21,886			41,936		41,936	19,900					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	114		3,999.09		25,499		38,035		38,035	12,536					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	474		3,999.09		186,072		278,748		278,748	92,676					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/17/2023	85		4,090.74		28,257		42,793		42,793	14,536					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/17/2023	10		4,050.83		3,393		5,130		5,130	1,736					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/17/2023	142		3,990.97		25,300					(25,300)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/17/2023	.01/16/2024	1,202	3,990.97		56,628		68,047		68,047	11,419					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/17/2023	.01/16/2024	5,459	3,990.97		2,141,662		3,220,699		3,220,699	1,079,037					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/17/2023	.01/16/2024	17	3,990.97		2,774					(2,774)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/17/2023	.01/16/2024	2,252	3,990.97		505,182		782,347		782,347	277,165					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/17/2023	.01/16/2024	1,048	3,990.97		52,263		65,779		65,779	13,517					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/27/2023	.01/26/2024	286	4,070.56		106,858		153,804		153,804	46,946					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/27/2023	.01/26/2024	14	4,070.56		2,875		3,716		3,716	841					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/14/2023	.02/14/2024	131	4,136.13		29,974		34,285		34,285	4,311					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/14/2023	.02/14/2024	671	4,136.13		272,505		334,301		334,301	61,796					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	81	4,251.29		27,446		33,302		33,302	5,856					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	4,421	4,147.60		1,771,161		2,165,180		2,165,180	394,019					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	91	4,147.60		17,539					(17,539)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	681	4,147.60		36,699		5,350		5,350	(31,349)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	853	4,147.60		43,151		5,270		5,270	(37,881)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	1,702	4,147.60		384,661		428,082		428,082	43,421					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2023	.02/15/2024	22	4,209.81		7,848		9,560		9,560	1,712					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/27/2023	.02/27/2024	13	3,982.24		2,880		5,227		5,227	2,348					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/27/2023	.02/27/2024	305	3,982.24		121,033		193,613		193,613	72,581					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/14/2023	.03/14/2024	148	3,919.29		35,151		80,859		80,859	45,709					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/14/2023	.03/14/2024	823	3,919.29		320,764		599,406		599,406	278,642					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	1,154	3,891.93		51,186		141,290		141,290	90,104					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	2,376	3,891.93		580,712		1,281,339		1,281,339	700,627					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	51	3,950.31		17,850		34,433		34,433	16,583					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	1,086	3,891.93		45,662		125,919		125,919	80,256					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	57	3,989.23		18,542		36,384		36,384	17,842					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	201	3,891.93		26,866					(26,866)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	9	3,891.93		1,207					(1,207)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2023	.03/15/2024	4,936	3,891.93		1,896,224		3,568,608		3,568,608	1,672,383					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.03/27/2023	.03/27/2024	54	3,977.53		12,277		25,173		25,173	12,896					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	168	3,977.53		65,319		110,432		110,432	45,113					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	136	4,137.64		30,349		47,953		47,953	17,604					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	697	4,137.64		270,611		375,956		375,956	105,345					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	69	4,255.10		22,157		31,175		31,175	9,018					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	854	4,151.32		42,882		70,225		70,225	27,343					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	47	4,213.59		16,289		22,701		22,701	6,412					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	992	4,151.32		46,122		77,354		77,354	31,232					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	2,367	4,151.32		517,680		821,072		821,072	303,392					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	62	4,151.32		10,759					(10,759)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/17/2023	04/15/2024	7	4,151.32		1,150					(1,150)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	5,127	4,151.32		1,977,949		2,722,280		2,722,280	744,330					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2023	04/26/2024	32	4,135.35		7,021		11,653		11,653	4,632					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2023	04/26/2024	440	4,135.35		171,525		242,421		242,421	70,896					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/12/2023	05/14/2024	135	4,124.08		30,423		55,216		55,216	24,793					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/12/2023	05/14/2024	315	4,124.08		122,652		180,088		180,088	57,436					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	05/15/2023	05/15/2024	713	4,136.28		36,875		80,356		80,356	43,481					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/15/2023	05/15/2024	81	4,225.21		26,516		40,057		40,057	13,541					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/15/2023	05/15/2024	1,867	4,136.28		410,187		750,083		750,083	339,896					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/15/2023	05/15/2024	4,141	4,136.28		1,590,702		2,332,834		2,332,834	742,133					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	05/15/2023	05/15/2024	860	4,136.28		40,906		91,722		91,722	50,817					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	05/15/2023	05/15/2024	111	4,136.28		18,268					(18,268)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/26/2023	05/24/2024	67	4,205.45		14,823		23,446		23,446	8,623					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/26/2023	05/24/2024	108	4,205.45		42,084		55,902		55,902	13,818					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	345	4,372.59		133,307		140,577		140,577	7,269					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/14/2023	06/14/2024	127	4,372.59		27,084		30,819		30,819	3,735					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	06/15/2023	06/17/2024	647	4,425.84		38,078		47,151		47,151	9,073					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	06/15/2023	06/17/2024	632	4,425.84		39,732		48,540		48,540	8,809					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/15/2023	06/17/2024	87	4,534.27		27,406		25,597		25,597	(1,809)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	3,380		4,425.84		1,301,520		1,242,239		1,242,239	(59,281)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTT17807	.06/15/2023	.06/17/2024	1,469		4,425.84		316,599		274,943		274,943	(41,656)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	.06/15/2023	.06/17/2024	159		4,425.84		29,892					(29,892)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/27/2023	.06/27/2024	79		4,378.41		16,639		19,824		19,824	3,185					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/27/2023	.06/27/2024	95		4,378.41		36,465		38,937		38,937	2,471					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										29,524,867	18,434,215	0	60,608,448	XXX	60,608,448	22,937,512	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										29,524,867	18,434,215	0	60,608,448	XXX	60,608,448	22,937,512	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										29,524,867	18,434,215	0	60,608,448	XXX	60,608,448	22,937,512	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										29,524,867	18,434,215	0	60,608,448	XXX	60,608,448	22,937,512	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	91		3,932.52	(29,378)			(47,481)		(47,481)	(26,136)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	32		3,904.09	(10,830)			(17,604)		(17,604)	(9,599)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	22		3,904.09	(4,032)			(3,791)		(3,791)	(1,851)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	4		4,017.80	(1,181)			(1,849)		(1,849)	(1,041)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	22		3,885.14	(4,242)			(4,210)		(4,210)	(2,033)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	7		4,046.23	(822)			(204)		(204)	(14)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	7		4,046.23	(1,825)			(2,812)		(2,812)	(1,591)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	97		3,875.66	(34,445)			(56,297)		(56,297)	(30,378)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	4		3,998.85	(1,070)			(1,687)		(1,687)	(945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	98		3,894.62	(33,778)			(55,051)		(55,051)	(29,918)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	11		3,875.66	(2,223)			(2,262)		(2,262)	(1,084)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2022	.07/14/2023	2		3,942.00	(389)			(316)		(316)	(155)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/15/2022	.07/17/2023	20		3,944.29	(7,176)			(12,041)		(12,041)	(6,429)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.07/15/2022	.07/17/2023	3		4,046.66	(776)			(1,281)		(1,281)	(706)					-	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)			(13,767)		(13,767)	(6,108)					-	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)			(5,458)		(5,458)	(2,548)					-	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)			(910,513)		(910,513)	(485,405)					-	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)			(330,529)		(330,529)	(156,752)					-	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)			(210,813)		(210,813)	(110,603)					-	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)			(196,376)		(196,376)	(107,995)					-	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)			(53,221)		(53,221)	(28,769)					-	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)			(12,150)		(12,150)	(5,129)					-	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)			(142,720)		(142,720)	(75,500)					-	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)			(1,662,353)		(1,662,353)	(882,870)					-	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)			(4,868)		(4,868)	(2,001)					-	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)			(8,993)		(8,993)	(4,161)					-	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)			(122,495)		(122,495)	(67,692)					-	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)			(799)		(799)	(427)					-	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)						37					-	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)			(25,146)		(25,146)	(13,972)					-	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)			(839)		(839)	(441)					-	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)			(1)		(1)	457					-	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)			(11,709)		(11,709)	(6,475)					-	0001
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)						151					-	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)			(26,901)		(26,901)	(14,959)					-	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)			(7,061)		(7,061)	(3,567)					-	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)						135					-	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)			(12,675)		(12,675)	(4,927)					-	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)			(6,110)		(6,110)	(2,582)					-	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)						23					-	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)			(10,129)		(10,129)	(2,973)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	40		4,451.36	(5,933)						43					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	39		4,569.06	(10,164)			(1,062)		(1,062)	442					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	128		4,419.25	(43,596)			(13,304)		(13,304)	(4,608)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/12/2022	.08/14/2023	21		4,387.15	(3,789)						34					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	159		4,512.00	(47,813)			(7,978)		(7,978)	(147)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	113		4,340.11	(44,717)			(18,814)		(18,814)	(8,754)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	111		4,426.05	(38,607)			(11,202)		(11,202)	(3,736)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	35		4,350.85	(7,230)						62					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	127		4,361.60	(48,614)			(18,921)		(18,921)	(8,373)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	321		4,533.48	(92,803)			(13,093)		(13,093)	1,456					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	2,670		4,372.34	(1,006,358)			(375,536)		(375,536)	(161,157)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	62		4,524.89	(18,073)			(2,734)		(2,734)	152					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.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	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	19		4,389.53	(7,003)			(2,429)		(2,429)	(981)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	1,347		4,383.08	(499,677)			(178,155)		(178,155)	(73,757)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.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	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	16		4,361.60	(3,276)						27					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	UBS Group 549300SZJ9VS8SGXAN81	.08/15/2022	.08/15/2023	1,766		4,383.08	(334,719)						2,596					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	13		4,331.55	(3,494)			(2,413)		(2,413)	(1,140)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	230		4,169.25	(81,018)			(75,105)		(75,105)	(39,476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	30		4,209.82	(9,842)			(8,643)		(8,643)	(4,502)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	33		4,148.96	(6,340)			(1)		(1)	524					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	4		4,219.97	(623)						32					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	7		4,179.39	(1,315)						88					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	41		4,270.69	(5,589)						205					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	62		4,189.53	(21,099)			(19,062)		(19,062)	(9,983)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/26/2022	.08/25/2023	4		4,301.12	(1,045)			(778)		(778)	(382)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/14/2022	.09/14/2023	46		4,093.99	(16,000)			(18,947)		(18,947)	(9,694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/14/2022	.09/14/2023	89		4,064.39	(17,107)			(6,673)		(6,673)	(2,640)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	255	4,064.39	(92,954)			(112,242)		(112,242)	(57,270)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	13	4,153.18	(2,025)			(93)		(93)	220					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	42	4,044.66	(8,534)			(3,961)		(3,961)	(1,784)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	8	4,103.85	(1,402)			(314)		(314)	(36)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	116	4,044.66	(43,506)			(53,104)		(53,104)	(27,029)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	13	4,182.77	(4,065)			(4,472)		(4,472)	(2,284)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	40	4,212.37	(5,008)			(8)		(8)	549					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	57	3,983.28	(21,930)			(29,665)		(29,665)	(14,927)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	200	4,086.66	(65,286)			(84,091)		(84,091)	(42,945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	478	4,096.42	(74,453)			(21,007)		(21,007)	(4,491)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	3,615	3,969.62	(1,409,090)			(1,914,293)		(1,914,293)	(960,617)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	1,678	3,979.38	(644,683)			(872,882)		(872,882)	(438,882)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	64	3,950.12	(14,550)			(11,774)		(11,774)	(6,268)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	285	3,959.87	(112,443)			(153,265)		(153,265)	(76,752)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	256	4,086.66	(41,000)			(13,418)		(13,418)	(3,911)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	493	4,096.42	(158,373)			(202,804)		(202,804)	(103,644)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	256	4,076.91	(85,000)			(110,102)		(110,102)	(56,178)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	86	3,959.87	(19,028)			(14,955)		(14,955)	(7,943)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	223	3,940.36	(90,654)			(124,233)		(124,233)	(61,938)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	2,312	3,979.38	(488,884)			(358,409)		(358,409)	(188,684)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	09/15/2022	09/15/2023	114	4,018.39	(41,341)			(55,179)		(55,179)	(27,938)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	251	3,756.71	(92,007)			(185,973)		(185,973)	(85,593)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	15	3,756.71	(2,948)			(5,694)		(5,694)	(2,564)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	103	3,784.06	(36,240)			(73,560)		(73,560)	(34,236)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	8	3,729.35	(1,722)			(3,330)		(3,330)	(1,470)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	18	3,793.18	(3,353)			(6,441)		(6,441)	(2,971)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	67	3,747.59	(25,011)			(50,481)		(50,481)	(23,154)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	12	3,833.88	(3,645)			(8,303)		(8,303)	(3,873)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	85	3,663.69	(32,367)			(70,818)		(70,818)	(31,105)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	42	3,672.65	(8,982)			(22,564)		(22,564)	(9,853)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	181	3,672.65	(68,565)			(150,378)		(150,378)	(66,209)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	69	3,681.60	(25,831)			(56,779)		(56,779)	(25,059)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	97	3,690.56	(19,660)			(49,804)		(49,804)	(22,038)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	6	3,717.44	(1,062)			(2,722)		(2,722)	(1,228)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	6	3,771.18	(928)			(2,427)		(2,427)	(1,136)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/14/2022	10/13/2023	51	3,708.48	(18,141)			(40,153)		(40,153)	(17,854)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	3,506	3,742.31	(1,387,502)			(2,679,869)		(2,679,869)	(1,200,395)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	34	3,733.12	(7,850)			(15,714)		(15,714)	(7,352)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	472	3,733.12	(188,942)			(364,680)		(364,680)	(162,846)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	109	3,714.73	(44,680)			(85,977)		(85,977)	(38,175)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	318	3,880.24	(103,194)			(201,904)		(201,904)	(95,401)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	402	3,898.63	(62,224)			(120,623)		(120,623)	(62,383)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	158	3,889.43	(25,056)			(48,755)		(48,755)	(25,109)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	54	3,723.92	(12,820)			(25,631)		(25,631)	(11,916)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	86	3,788.29	(32,086)			(62,330)		(62,330)	(28,428)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	2,274	3,751.51	(504,410)			(1,010,362)		(1,010,362)	(478,685)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	1,566	3,751.51	(611,606)			(1,183,212)		(1,183,212)	(531,737)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	390	3,852.65	(131,877)			(257,681)		(257,681)	(120,649)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/17/2022	10/16/2023	175	3,869.20	(57,857)			(113,112)		(113,112)	(53,260)					-	0001
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)			(183,450)		(183,450)	(86,178)					-	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)			(25,818)		(25,818)	(12,097)					-	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)			(3,315)		(3,315)	(1,604)					-	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)			(14,158)		(14,158)	(6,667)					-	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)			(7,936)		(7,936)	(3,865)					-	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)			(5,652)		(5,652)	(2,781)					-	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)			(69,005)		(69,005)	(32,716)					-	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)			(11,828)		(11,828)	(5,794)					-	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)			(7,295)		(7,295)	(3,443)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUH3JPGFNF3B8653	10/27/2022	10/27/2023	16		3, 873. 93	(5, 674)			(5, 247)		(5, 247)	(2, 529)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	135		4, 068. 07	(50, 797)			(65, 963)		(65, 963)	(31, 355)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	129		4, 105. 65	(45, 569)			(58, 321)		(58, 321)	(27, 846)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	96		4, 075. 97	(35, 306)			(45, 690)		(45, 690)	(21, 746)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	30		4, 056. 18	(11, 442)			(14, 905)		(14, 905)	(7, 076)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	6		4, 068. 07	(1, 215)			(1, 234)		(1, 234)	(637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	14		4, 046. 29	(5, 365)			(7, 011)		(7, 011)	(3, 324)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	10		4, 254. 04	(2, 675)			(3, 150)		(3, 150)	(1, 498)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	6		4, 026. 50	(1, 236)			(1, 351)		(1, 351)	(707)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	28		4, 075. 97	(5, 209)			(5, 170)		(5, 170)	(2, 654)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2022	11/14/2023	7		4, 214. 47	(2, 106)			(2, 552)		(2, 552)	(1, 220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	1, 548		4, 071. 56	(328, 403)			(285, 643)		(285, 643)	(149, 200)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	44		4, 051. 61	(9, 765)			(8, 914)		(8, 914)	(4, 705)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	213		4, 251. 19	(64, 101)			(70, 553)		(70, 553)	(33, 547)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	147		4, 111. 48	(54, 868)			(65, 805)		(65, 805)	(31, 403)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	195		4, 031. 65	(81, 788)			(101, 231)		(101, 231)	(47, 838)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	38		4, 041. 63	(8, 572)			(7, 996)		(7, 996)	(4, 236)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	2, 733		4, 061. 59	(1, 097, 353)			(1, 343, 863)		(1, 343, 863)	(637, 781)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	127		4, 051. 61	(51, 508)			(63, 313)		(63, 313)	(30, 007)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	261		4, 231. 23	(81, 012)			(90, 545)		(90, 545)	(43, 182)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	16		4, 077. 55	(6, 293)			(7, 658)		(7, 658)	(3, 642)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	90		4, 239. 22	(27, 685)			(30, 758)		(30, 758)	(14, 652)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	149		4, 251. 19	(19, 230)			(5, 405)		(5, 405)	(203)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	316		4, 261. 17	(39, 509)			(9, 616)		(9, 616)	771					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2022	11/15/2023	912		4, 071. 56	(360, 990)			(440, 397)		(440, 397)	(209, 279)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	123		4, 177. 10	(42, 788)			(49, 541)		(49, 541)	(23, 440)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	18		4, 177. 10	(2, 966)			(1, 645)		(1, 645)	(564)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	12		4, 146. 90	(2, 155)			(1, 403)		(1, 403)	(569)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	154		4, 136. 84	(57, 074)			(67, 355)		(67, 355)	(31, 825)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	9	4,116.71	(3,593)			(4,278)		(4,278)	(2,018)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/25/2022	11/27/2023	9	4,096.58	(1,851)			(1,454)		(1,454)	(671)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	90	4,115.18	(16,305)			(17,478)		(17,478)	(8,904)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	47	4,095.20	(8,946)			(9,926)		(9,926)	(5,111)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	153	4,105.19	(55,921)			(73,011)		(73,011)	(33,860)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	77	4,095.20	(28,619)			(37,461)		(37,461)	(17,355)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	60	4,145.14	(20,660)			(26,670)		(26,670)	(12,409)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	230	4,115.18	(82,469)			(107,390)		(107,390)	(49,851)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	17	4,065.24	(3,539)			(4,099)		(4,099)	(2,133)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2022	12/14/2023	11	4,155.13	(1,829)			(1,794)		(1,794)	(878)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	73	3,944.45	(16,161)			(26,168)		(26,168)	(13,729)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	118	3,954.19	(46,421)			(71,780)		(71,780)	(32,500)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	30	4,205.46	(2,989)			(3,521)		(3,521)	(1,610)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	171	4,207.41	(44,654)			(67,027)		(67,027)	(31,193)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	40	4,166.50	(11,161)			(16,915)		(16,915)	(7,870)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	65	4,236.63	(5,839)			(6,111)		(6,111)	(2,487)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	879	3,973.67	(335,944)			(519,285)		(519,285)	(236,011)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	83	4,178.19	(22,927)			(34,655)		(34,655)	(16,131)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	41	4,217.15	(3,986)			(4,508)		(4,508)	(1,989)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	144	3,934.71	(58,114)			(89,870)		(89,870)	(40,525)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	8	3,983.40	(3,094)			(4,779)		(4,779)	(2,176)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	112	4,012.62	(40,345)			(62,278)		(62,278)	(28,498)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	3,166	3,963.93	(1,227,275)			(1,897,419)		(1,897,419)	(860,751)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	54	3,954.19	(11,624)			(18,777)		(18,777)	(9,876)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2022	12/15/2023	1,584	3,973.67	(325,118)			(522,251)		(522,251)	(275,879)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	12/27/2023	56	3,944.13	(19,925)			(35,247)		(35,247)	(15,755)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	12/27/2023	146	3,924.98	(52,995)			(93,519)		(93,519)	(41,632)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	12/27/2023	32	3,944.13	(5,857)			(11,665)		(11,665)	(5,738)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	12/27/2023	225	3,972.85	(75,874)			(134,657)		(134,657)	(60,532)					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2022	12/27/2023	57	3,924.98	(10,878)			(21,606)		(21,606)	(10,580)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	27	4,109.06		(8,613)		(13,118)		(13,118)	(4,505)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	239	4,089.07		(80,232)		(122,035)		(122,035)	(41,803)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	10	4,119.06		(1,580)		(2,291)		(2,291)	(710)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	45	4,099.07		(14,881)		(22,648)		(22,648)	(7,767)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	12	4,109.06		(1,831)		(2,673)		(2,673)	(841)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	72	4,289.02		(16,635)		(25,334)		(25,334)	(8,698)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	33	4,099.07		(5,466)		(8,028)		(8,028)	(2,562)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	19	4,069.07		(3,426)		(5,102)		(5,102)	(1,676)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	30	4,179.05		(3,702)		(5,046)		(5,046)	(1,343)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	57	4,209.04		(15,357)		(23,446)		(23,446)	(8,090)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	11	4,149.06		(1,499)		(2,117)		(2,117)	(618)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/13/2023	01/12/2024	35	4,129.06		(10,905)		(16,622)		(16,622)	(5,717)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	224	4,050.83		(78,852)		(120,573)		(120,573)	(41,721)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	85	4,110.70		(26,905)		(41,386)		(41,386)	(14,482)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	35	4,250.38		(3,215)		(4,260)		(4,260)	(1,045)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	39	4,230.43		(9,891)		(15,422)		(15,422)	(5,531)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,118	4,070.79		(720,114)		(1,105,502)		(1,105,502)	(385,388)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	146	4,060.81		(26,177)		(41,303)		(41,303)	(15,126)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	256	4,240.41		(62,934)		(98,202)		(98,202)	(35,268)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	2,439	4,060.81		(844,998)		(1,293,832)		(1,293,832)	(448,834)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	58	4,050.83		(10,742)		(16,966)		(16,966)	(6,225)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	123	4,040.86		(43,912)		(67,062)		(67,062)	(23,150)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	73	4,220.45		(18,711)		(29,153)		(29,153)	(10,442)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	84	4,040.86		(15,932)		(25,193)		(25,193)	(9,261)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	50	4,260.36		(4,338)		(5,634)		(5,634)	(1,296)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	1,879	4,070.79		(327,000)		(514,254)		(514,254)	(187,254)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/17/2023	01/16/2024	197	4,030.88		(71,944)		(109,743)		(109,743)	(37,798)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2023	01/26/2024	72	4,162.15		(22,441)		(33,165)		(33,165)	(10,724)					-	0001

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

E06.31

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2023	02/15/2024	30		4,199.45		(5,683)		(6,158)		(6,158)	(476)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	02/15/2023	02/15/2024	117		4,448.30		(8,857)		(4,467)		(4,467)	4,390					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	27		4,251.04		(6,520)		(11,457)		(11,457)	(4,936)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	12		4,201.26		(3,119)		(5,388)		(5,388)	(2,270)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	23		4,101.71		(7,324)		(12,246)		(12,246)	(4,922)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	34		4,131.57		(10,285)		(17,349)		(17,349)	(7,064)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	191		4,091.75		(62,189)		(103,700)		(103,700)	(41,511)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	18		4,061.88		(6,304)		(10,423)		(10,423)	(4,119)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/27/2023	02/27/2024	13		4,181.35		(1,479)		(3,016)		(3,016)	(1,537)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	68		4,017.27		(11,872)		(30,821)		(30,821)	(18,949)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	366		4,017.27		(119,452)		(236,102)		(236,102)	(116,650)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	82		3,997.68		(27,843)		(54,531)		(54,531)	(26,688)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	19		3,987.88		(3,570)		(8,991)		(8,991)	(5,421)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	37		4,027.07		(6,351)		(16,650)		(16,650)	(10,299)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	7		4,125.05		(1,969)		(4,119)		(4,119)	(2,150)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	175		4,007.47		(58,258)		(114,550)		(114,550)	(56,293)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	192		4,046.67		(59,566)		(119,437)		(119,437)	(59,871)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/14/2023	03/14/2024	25		4,066.26		(3,725)		(10,188)		(10,188)	(6,463)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	27		4,135.18		(3,016)		(8,546)		(8,546)	(5,530)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	57		4,008.69		(17,636)		(35,464)		(35,464)	(17,828)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	86		3,930.85		(30,561)		(59,204)		(59,204)	(28,643)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	148		4,125.45		(17,338)		(48,577)		(48,577)	(31,239)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	1,881		3,969.77		(363,804)		(879,072)		(879,072)	(515,268)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	2,212		3,960.04		(749,757)		(1,471,373)		(1,471,373)	(721,617)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	128		3,960.04		(25,397)		(60,827)		(60,827)	(35,431)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	51		3,971.71		(16,975)		(33,513)		(33,513)	(16,538)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	72		3,950.31		(24,692)		(48,279)		(48,279)	(23,587)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	162		4,105.99		(41,520)		(88,335)		(88,335)	(46,815)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	32		3,940.58		(6,791)		(15,999)		(15,999)	(9,207)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	117		3,940.58		(41,130)		(80,038)		(80,038)	(38,908)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	2,005		3,969.77		(667,157)		(1,317,393)		(1,317,393)	(650,236)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	283		4,115.72		(70,840)		(151,781)		(151,781)	(80,941)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	03/15/2023	03/15/2024	160		3,950.31		(32,760)		(77,805)		(77,805)	(45,045)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	11		4,047.14		(2,033)		(4,510)		(4,510)	(2,477)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	20		4,126.69		(2,877)		(6,885)		(6,885)	(4,008)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	15		4,275.84		(3,212)		(6,272)		(6,272)	(3,060)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	51		4,186.35		(13,497)		(25,139)		(25,139)	(11,643)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	22		4,086.91		(3,583)		(8,246)		(8,246)	(4,663)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	15		4,067.02		(4,822)		(8,527)		(8,527)	(3,706)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	45		4,076.97		(14,617)		(25,956)		(25,956)	(11,338)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	03/27/2023	03/27/2024	42		4,106.80		(12,911)		(23,210)		(23,210)	(10,299)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	49		4,241.08		(7,733)		(12,959)		(12,959)	(5,226)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	22		4,303.15		(2,776)		(4,754)		(4,754)	(1,977)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	210		4,230.74		(68,787)		(98,465)		(98,465)	(29,678)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	56		4,261.77		(8,188)		(13,829)		(13,829)	(5,641)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	78		4,272.11		(23,483)		(33,967)		(33,967)	(10,484)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	10		4,220.39		(1,683)		(2,797)		(2,797)	(1,115)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	29		4,447.96		(6,063)		(8,917)		(8,917)	(2,854)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/14/2023	04/12/2024	380		4,241.08		(121,868)		(174,897)		(174,897)	(53,029)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	88		4,213.59		(15,631)		(25,930)		(25,930)	(10,299)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	2,008		4,234.35		(333,224)		(558,115)		(558,115)	(224,891)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	143		4,203.21		(50,060)		(70,276)		(70,276)	(20,216)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	98		4,213.59		(33,673)		(47,384)		(47,384)	(13,711)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	132		4,410.78		(30,549)		(44,375)		(44,375)	(13,826)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	69		4,275.86		(21,078)		(30,128)		(30,128)	(9,050)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	27		4,439.84		(1,918)		(3,414)		(3,414)	(1,496)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	2,501		4,223.97		(842,977)		(1,189,159)		(1,189,159)	(346,182)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/17/2023	04/15/2024	1,915		4,234.35		(633,442)		(895,899)		(895,899)	(262,457)					-	0001

STATEMENT AS OF JUNE 30, 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	27	4,452.29	(1,816)	(3,225)	(3,225)	(3,225)		(3,225)	(1,408)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	34	4,203.21	(6,200)	(10,233)	(10,233)	(10,233)		(10,233)	(4,033)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	76	4,192.83	(27,121)	(37,984)	(37,984)	(37,984)		(37,984)	(10,863)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	183	4,223.97	(31,458)	(52,435)	(52,435)	(52,435)		(52,435)	(20,977)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	244	4,400.40	(57,661)	(83,767)	(83,767)	(83,767)		(83,767)	(26,105)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	47	4,240.57	(15,361)	(21,758)	(21,758)	(21,758)		(21,758)	(6,397)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/17/2023	.04/15/2024	17	4,390.02	(4,132)	(6,002)	(6,002)	(6,002)		(6,002)	(1,870)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2023	.04/26/2024	263	4,228.40	(86,011)	(126,231)	(126,231)	(126,231)		(126,231)	(40,220)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2023	.04/26/2024	177	4,290.43	(51,413)	(76,976)	(76,976)	(76,976)		(76,976)	(25,564)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2023	.04/26/2024	32	4,290.43	(4,033)	(7,646)	(7,646)	(7,646)		(7,646)	(3,614)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/12/2023	.05/14/2024	193	4,227.18	(61,775)	(95,211)	(95,211)	(95,211)		(95,211)	(33,436)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/12/2023	.05/14/2024	135	4,237.49	(20,559)	(42,598)	(42,598)	(42,598)		(42,598)	(22,039)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/12/2023	.05/14/2024	122	4,371.52	(29,049)	(47,165)	(47,165)	(47,165)		(47,165)	(18,116)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	1,919	4,208.66	(642,897)	(975,611)	(975,611)	(975,611)		(975,611)	(332,714)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	1,665	4,229.35	(265,206)	(540,776)	(540,776)	(540,776)		(540,776)	(275,570)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	1,632	4,219.01	(536,188)	(816,858)	(816,858)	(816,858)		(816,858)	(280,669)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	137	4,198.32	(46,628)	(70,488)	(70,488)	(70,488)		(70,488)	(23,861)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	188	4,185.92	(65,656)	(98,815)	(98,815)	(98,815)		(98,815)	(33,159)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	134	4,355.50	(33,289)	(53,665)	(53,665)	(53,665)		(53,665)	(20,377)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	81	4,247.96	(25,117)	(38,716)	(38,716)	(38,716)		(38,716)	(13,600)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	202	4,200.39	(35,680)	(70,524)	(70,524)	(70,524)		(70,524)	(34,845)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/15/2023	.05/15/2024	131	4,382.39	(30,580)	(49,645)	(49,645)	(49,645)		(49,645)	(19,065)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/26/2023	.05/24/2024	67	4,331.61	(9,442)	(16,873)	(16,873)	(16,873)		(16,873)	(7,431)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/26/2023	.05/24/2024	108	4,331.61	(33,020)	(45,984)	(45,984)	(45,984)		(45,984)	(12,964)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2023	.06/14/2024	216	4,503.77	(64,071)	(67,125)	(67,125)	(67,125)		(67,125)	(3,054)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2023	.06/14/2024	127	4,481.90	(17,927)	(21,326)	(21,326)	(21,326)		(21,326)	(3,399)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2023	.06/14/2024	129	4,470.97	(40,874)	(42,799)	(42,799)	(42,799)		(42,799)	(1,925)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2023	.06/17/2024	136	4,492.23	(45,752)	(43,533)	(43,533)	(43,533)		(43,533)	2,219					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/15/2023	.06/17/2024	87	4,556.40	(25,785)	(24,427)	(24,427)	(24,427)		(24,427)	1,358					-	0001

STATEMENT AS OF JUNE 30, 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 Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	1,192		4,514.36		(384,093)		(364,577)		(364,577)	19,516					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	265		4,671.47		(60,541)		(56,419)		(56,419)	4,122					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	1,562		4,503.29		(514,402)		(488,747)		(488,747)	25,655					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	206		4,492.23		(34,747)		(29,570)		(29,570)	5,178					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	1,158		4,514.36		(180,435)		(150,473)		(150,473)	29,962					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	105		4,695.82		(7,408)		(4,567)		(4,567)	2,841					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.06/15/2023	.06/17/2024	225		4,478.95		(77,666)		(74,098)		(74,098)	3,568					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/27/2023	.06/27/2024	79		4,465.98		(11,861)		(15,069)		(15,069)	(3,208)					-	0001
\$8P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.06/27/2023	.06/27/2024	95		4,509.76		(27,954)		(29,806)		(29,806)	(1,852)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(17,283,410)	(12,951,450)	0	(42,503,247)	XXX	(42,503,247)	(17,636,121)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(17,283,410)	(12,951,450)	0	(42,503,247)	XXX	(42,503,247)	(17,636,121)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(17,283,410)	(12,951,450)	0	(42,503,247)	XXX	(42,503,247)	(17,636,121)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(17,283,410)	(12,951,450)	0	(42,503,247)	XXX	(42,503,247)	(17,636,121)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										12,241,457	5,482,765	0	18,105,201	XXX	18,105,201	5,301,391	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	XXX	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										12,241,457	5,482,765	0	18,105,201	XXX	18,105,201	5,301,391	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE The Lafayette Life Insurance Company

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

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

[illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999.	Total - U.S. Government Bonds			0	0	XXX
0309999999.	Total - All Other Government Bonds			0	0	XXX
0509999999.	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999.	Total - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999.	Total - U.S. Special Revenues Bonds			0	0	XXX
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999.	Total - Hybrid Securities			0	0	XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999.	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999.	Total - Issuer Obligations			0	0	XXX
2429999999.	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999.	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999.	Total - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999.	Total - SVO Identified Funds			0	0	XXX
2469999999.	Total - Affiliated Bank Loans			0	0	XXX
2479999999.	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999.	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999.	Total Bonds			0	0	XXX
4109999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999.	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	Short term investment from reverse repo program .....	.....	.....1.E	2,089,691	2,089,691	07/03/2023
000000-00-0	Short term investment from reverse repo program .....	.....	.....1.G	5,746,651	5,746,651	07/03/2023
000000-00-0	Short term investment from reverse repo program .....	.....	.....2.A	8,582,527	8,582,527	07/03/2023
000000-00-0	Short term investment from reverse repo program .....	.....	.....2.B	2,500,000	2,500,000	07/03/2023
000000-00-0	Short term investment from reverse repo program .....	.....	.....2.C	10,790,964	10,790,964	07/03/2023
9509999999.	Subtotal - Short-Term Invested Assets (Schedule DA type)			29,709,833	29,709,833	XXX
9999999999.	Totals			29,709,833	29,709,833	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$17,441,825
- Book/Adjusted Carrying Value \$17,441,825
2. Average balance for the year
- Fair Value \$23,488,785
- Book/Adjusted Carrying Value \$23,488,785
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$7,836,342
- NAIC 2 \$21,873,491
- NAIC 3 \$0
- NAIC 4 \$0
- NAIC 5 \$0
- NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,543,600	3,543,600	01/20/2035
690353-5A-1	DFC AGENCY DEBENTURES		1.A	400,000	400,000	05/15/2024
690353-09-6	DFC		1.A	3,005,660	3,005,660	01/15/2030
90376P-AB-7	INT DEV FIN CORP		1.A	2,417,310	2,417,310	04/20/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				9,366,570	9,366,570	XXX
0109999999. Total - U.S. Government Bonds				9,366,570	9,366,570	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-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	1,000,000	1,000,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,000,000	1,000,000	05/15/2056
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	3,200,000	3,200,000	12/31/2023
88034Y-UI-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	825,000	825,000	07/01/2041
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				6,025,000	6,025,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				6,025,000	6,025,000	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,400,000	3,400,000	04/01/2035
05581K-AB-7	BNP PARIBAS		1.G FE	987,316	988,591	01/10/2024
06053F-AA-7	BANK OF AMERICA CORP		1.G FE	399,650	399,627	07/24/2023
06367D-3U-7	BANK OF MONTREAL CHICAGO		1.A FE	3,184,108	3,200,000	01/12/2024
06417M-C4-5	BANK OF NOVA SCO		1.A FE	3,997,091	4,000,000	08/08/2023
12594K-AA-0	CNH INDUSTRIAL NV		2.B FE	1,497,600	1,497,504	08/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	1,500,000	1,500,000	09/01/2061
316773-CX-6	FIFTH THIRD BANCORP		2.A FE	1,281,215	1,286,414	01/25/2024
35087M-AA-1	412 MADISON LLC		1.B FE	1,500,000	1,500,000	06/01/2062
40435R-0G-9	HSBC BANK USA NA		1.A FE	4,587,891	4,600,000	01/19/2024
46655F-AA-5	JMA-FM LLC		1.B FE	480,000	480,000	03/01/2072
50247V-AA-7	LYB INTL FINANCE BV		2.B FE	581,560	581,558	07/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC		2.B FE	197,693	197,961	11/15/2023
617446-BW-2	MORGAN STANLEY		1.E FE	1,198,876	1,199,379	01/25/2024
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	3,498,968	3,500,000	06/13/2025
680657-AA-1	OLGA TENEDIOS IRR TRUST		1.B FE	1,015,000	1,015,000	05/01/2073
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	3,500,468	3,500,000	06/16/2025
775109-AY-7	ROGERS COMMUNICATIONS		2.C FE	1,136,786	1,136,948	10/01/2023
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	2,490,097	2,497,123	07/29/2024
85207U-AF-2	SPRINT CORP		2.B FE	1,203,641	1,204,057	09/15/2023
86565F-YF-3	SUMITOMO MITSUI BANK NY		1.A FE	2,399,968	2,400,000	01/18/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				40,037,828	40,084,162	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				40,037,828	40,084,162	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				49,404,398	49,450,732	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				6,025,000	6,025,000	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				55,429,398	55,475,732	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	AT&T CP		2.A	3,595,136	3,595,136	10/02/2023
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)				6,595,136	6,595,136	XXX
000000-00-0	Key Bank Money Market Account			5,950,000	5,950,000	
000000-00-0	Huntington Bank Money Market Account			5,950,575	5,950,575	
000000-00-0	Fifth Third Money Market Account			4,300,000	4,300,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				16,200,575	16,200,575	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			45,307	45,307	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				45,307	45,307	XXX
9999999999 - Totals				78,270,416	78,316,750	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	2,515,692	Book/Adjusted Carrying Value \$	2,507,056
2. Average balance for the year	Fair Value \$	71,260,766	Book/Adjusted Carrying Value \$	71,190,884

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY		0.000	0	0	1,058,516	12,625,388	440,033	XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH		0.000	0	0	1,400,784	1,294,700	1,307,819	XXX.
JP MORGAN/CHASE NEW YORK, NY		0.000	0	0	(26,438,369)	(20,737,533)	(23,747,696)	XXX.
KEYCORP (KEY BANK) CLEVELAND, OH		0.000	0	0	11,558	12,311,562	16,212,142	XXX.
US BANK CINCINNATI, OH		0.000	0	0	3,460,925	638,601	83,064	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	442,346	473,670	433,268	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(20,064,240)	6,606,388	(5,271,369)	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	(20,064,240)	6,606,388	(5,271,369)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(20,064,240)	6,606,388	(5,271,369)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]