



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023  
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

|                         |                        |                          |
|-------------------------|------------------------|--------------------------|
| John Finn Barrett       | John Henry Bultema III | Jill Tripp McGruder      |
| Jonathan David Niemeyer | James Joseph Vance     | Donald Joseph Wuebbeling |

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 26th day of October, 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  
Notary Public, State of Ohio  
My Commission Expires  
June 17, 2027

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 4,430,877,599          |                         | 4,430,877,599                             | 4,236,254,508                                         |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  | 12,230,701             |                         | 12,230,701                                | 12,670,567                                            |
| 2.2 Common stocks .....                                                                                                                                     | 177,701,707            | 570,265                 | 177,131,442                               | 173,015,754                                           |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 789,033,732            |                         | 789,033,732                               | 806,145,505                                           |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         | 0                                         | 0                                                     |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$<br>encumbrances) .....                                                                                      |                        |                         | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....                                                                                                |                        |                         | 0                                         | 0                                                     |
| 5. Cash (\$ ..... 1,249,644 ), cash equivalents<br>(\$ ..... 2,130,959 ) and short-term<br>investments (\$ ..... 3,595,136 ) .....                          | 6,975,739              |                         | 6,975,739                                 | 75,657,926                                            |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 900,542,108            |                         | 900,542,108                               | 779,238,730                                           |
| 7. Derivatives .....                                                                                                                                        | 39,208,404             |                         | 39,208,404                                | 23,025,622                                            |
| 8. Other invested assets .....                                                                                                                              | 373,160,127            | 0                       | 373,160,127                               | 387,830,647                                           |
| 9. Receivables for securities .....                                                                                                                         | 3,822,118              |                         | 3,822,118                                 | 1,778,848                                             |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 32,265,136             |                         | 32,265,136                                | 12,268,008                                            |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 0                      | 0                       | 0                                         | 0                                                     |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 6,765,817,371          | 570,265                 | 6,765,247,106                             | 6,507,886,115                                         |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                 | 69,924,829             |                         | 69,924,829                                | 60,088,051                                            |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 10,352,833             |                         | 10,352,833                                | 11,868,698                                            |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 50,082,428             |                         | 50,082,428                                | 49,304,701                                            |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                               |                        |                         | 0                                         | 0                                                     |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 3,772,052              |                         | 3,772,052                                 | 3,734,775                                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             | 641,018                |                         | 641,018                                   | 67,321                                                |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         | 0                                         | 0                                                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                           | 9,956,128              |                         | 9,956,128                                 | 15,726,070                                            |
| 18.2 Net deferred tax asset .....                                                                                                                           | 83,806,799             | 47,297,494              | 36,509,305                                | 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<br>(\$ ..... ) .....                                                                     |                        |                         | 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 .....                                                                                              | 9,956,673              | 9,956,673               | 0                                         | 0                                                     |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 0                      | 0                       | 0                                         | 0                                                     |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 7,006,020,891          | 57,824,432              | 6,948,196,459                             | 6,682,454,399                                         |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        |                        |                         | 0                                         | 0                                                     |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 7,006,020,891          | 57,824,432              | 6,948,196,459                             | 6,682,454,399                                         |
| DETAILS OF WRITE-INS                                                                                                                                        |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                             | 0                      | 0                       | 0                                         | 0                                                     |
| 2501. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2502. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2503. ....                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   | 0                      | 0                       | 0                                         | 0                                                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 0                      | 0                       | 0                                         | 0                                                     |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 5,478,037,393 less \$ ..... included in Line 6.3<br>(including \$ ..... Modco Reserve) .....                                                                                     | 5,478,037,393                  | 5,287,925,773                  |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                   | 212,362                        | 223,685                        |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....                                                                                                                                                   | 589,862,832                    | 580,671,070                    |
| 4. Contract claims:                                                                                                                                                                                                               |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                    | 12,191,016                     | 14,583,499                     |
| 4.2 Accident and health .....                                                                                                                                                                                                     |                                | 0                              |
| 5. Policyholders' dividends/refunds to members \$ ..... 1,045,676 and coupons \$ ..... due<br>and unpaid .....                                                                                                                    | 1,045,676                      | 1,513,625                      |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                              |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....                                                                                                                   | 102,074,897                    | 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<br>\$ ..... discount; including \$ ..... accident and health premiums .....                                            | 1,617,559                      | 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<br>experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... 3,023,965<br>ceded .....                                                                                                                        | 3,023,965                      | 3,173,335                      |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                            | 5,184,910                      | 12,030,142                     |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 1,182,309 , accident and health<br>\$ ..... and deposit-type contract funds \$ ..... .....                                                           | 1,182,309                      | 1,160,525                      |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                       |                                |                                |
| 12. General expenses due or accrued .....                                                                                                                                                                                         | 203,855                        | 193,547                        |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                                          |                                |                                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                                 | 2,236,272                      | 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 .....                                                                                                                                                    | 46,073                         | 41,753                         |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                            |                                |                                |
| 19. Remittances and items not allocated .....                                                                                                                                                                                     | 13,549,356                     | 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 .....                                                                                                                                                   | 1,033,537                      | 929,093                        |
| 22. Borrowed money \$ ..... 23,600,000 and interest thereon \$ ..... .....                                                                                                                                                        | 23,600,000                     |                                |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                           |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                    |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                               | 92,311,523                     | 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 .....                                                                                                                                                                        | 2,879,183                      | 6,006,537                      |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                    |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                      |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                          |                                |                                |
| 24.08 Derivatives .....                                                                                                                                                                                                           | 25,019,927                     | 14,321,173                     |
| 24.09 Payable for securities .....                                                                                                                                                                                                | 4,418,192                      | 1,356,570                      |
| 24.10 Payable for securities lending .....                                                                                                                                                                                        | 109,551,293                    | 88,320,662                     |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                  |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                     | 32,200,607                     | 31,949,454                     |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                  | 6,501,482,737                  | 6,238,671,240                  |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                        |                                |                                |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                     | 6,501,482,737                  | 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) .....                                                                                                                                                                                              | 119,141,054                    | 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) .....                                                                                                                             | 444,213,722                    | 441,283,159                    |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                           | 446,713,722                    | 443,783,159                    |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)                                                                                                                                                                           | 6,948,196,459                  | 6,682,454,399                  |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                       |                                |                                |
| 2501. Unfunded Commitment to Low Income Housing Tax Credit Property .....                                                                                                                                                         | 20,908,838                     | 25,404,282                     |
| 2502. Payable for collateral on Derivatives .....                                                                                                                                                                                 | 9,520,000                      | 4,860,000                      |
| 2503. Outstanding disbursement – death .....                                                                                                                                                                                      | 1,047,518                      | 873,201                        |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                         | 724,251                        | 811,971                        |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                   | 32,200,607                     | 31,949,454                     |
| 3101. ....                                                                                                                                                                                                                        |                                |                                |
| 3102. ....                                                                                                                                                                                                                        |                                |                                |
| 3103. ....                                                                                                                                                                                                                        |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                         | 0                              | 0                              |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)                                                                                                                                                                   | 0                              | 0                              |
| 3401. ....                                                                                                                                                                                                                        |                                |                                |
| 3402. ....                                                                                                                                                                                                                        |                                |                                |
| 3403. ....                                                                                                                                                                                                                        |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....                                                                                                                                                         | 0                              | 0                              |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)                                                                                                                                                                   | 0                              | 0                              |

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                                   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                           | 559,862,478                  | 508,969,939                | 689,571,720                          |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                       | 5,156,761                    | 4,429,366                  | 6,266,988                            |
| 3. Net investment income .....                                                                                                                                                                                    | 214,271,563                  | 164,821,999                | 230,784,587                          |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                       | 96,685                       | 2,344,288                  | 2,989,703                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                          |                              |                            | 0                                    |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                                  | 21,430                       | 32,977                     | 37,591                               |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                                 |                              |                            | 0                                    |
| 8. Miscellaneous Income:                                                                                                                                                                                          |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....                                                                                 |                              |                            | 0                                    |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                             |                              |                            | 0                                    |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                            | 1,174,268                    | 1,164,999                  | 1,395,778                            |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                  | 780,583,185                  | 681,763,568                | 931,046,367                          |
| 10. Death benefits .....                                                                                                                                                                                          | 34,957,422                   | 34,689,901                 | 45,134,423                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                        | 19,319                       | 75,786                     | 95,455                               |
| 12. Annuity benefits .....                                                                                                                                                                                        | 25,325,065                   | 27,022,032                 | 35,498,411                           |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                    | 1,048,925                    | 1,071,421                  | 1,414,526                            |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                         |                              |                            | 0                                    |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                   | 304,653,861                  | 218,752,597                | 308,729,902                          |
| 16. Group conversions .....                                                                                                                                                                                       |                              |                            | 0                                    |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                     | 18,629,250                   | 6,756,398                  | 12,832,850                           |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                             | 2,575,621                    | 3,198,126                  | 4,223,269                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                               | 190,100,297                  | 236,528,079                | 305,523,301                          |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                                 | 577,309,760                  | 528,094,340                | 713,452,137                          |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                              | 70,386,475                   | 62,684,184                 | 85,311,878                           |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                               |                              | 0                          | 0                                    |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                                       | 35,059,654                   | 29,559,495                 | 45,244,373                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                      | 9,828,521                    | 9,138,411                  | 12,278,213                           |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                                | 3,223,141                    | 1,546,322                  | 3,541,937                            |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                         |                              |                            | 0                                    |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                      | 3,937,942                    | 2,456,875                  | 4,151,066                            |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                                 | 699,745,493                  | 633,479,627                | 863,979,604                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                           | 80,837,692                   | 48,283,941                 | 67,066,763                           |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                                       | 74,980,060                   | 65,847,581                 | 92,043,235                           |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                                | 5,857,632                    | (17,563,640)               | (24,976,472)                         |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                              | (7,727,819)                  | (15,843,186)               | (29,586,192)                         |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                         | 13,585,451                   | (1,720,454)                | 4,609,720                            |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... 951,107 (excluding taxes of \$ ..... (1,793,917)<br>transferred to the IMR) ..... | (925,297)                    | 1,538,486                  | (879,841)                            |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                       | 12,660,154                   | (181,968)                  | 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) .....                                                                                                                                                                                    | 12,660,154                   | (181,968)                  | 3,729,879                            |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... (2,016,723) .....                                                                                                          | (7,763,019)                  | (48,042,017)               | (26,922,911)                         |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                           |                              |                            |                                      |
| 40. Change in net deferred income tax .....                                                                                                                                                                       | 11,169,423                   | 6,732,858                  | 688,658                              |
| 41. Change in nonadmitted assets .....                                                                                                                                                                            | (10,018,185)                 | (18,492,813)               | (14,718,404)                         |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....                                                                                                                             |                              |                            |                                      |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....                                                                                                                       |                              |                            | 0                                    |
| 44. Change in asset valuation reserve .....                                                                                                                                                                       | (3,117,810)                  | 32,964,866                 | 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) .....                                                                                                                                    | 2,930,563                    | (27,019,074)               | 39,509,740                           |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                               | 446,713,722                  | 377,254,345                | 443,783,159                          |
| DETAILS OF WRITE-INS                                                                                                                                                                                              |                              |                            |                                      |
| 08.301. Pension administration fees .....                                                                                                                                                                         | 1,161,560                    | 1,156,965                  | 1,384,310                            |
| 08.302. Miscellaneous income .....                                                                                                                                                                                | 12,708                       | 8,034                      | 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) .....                                                                                                                                   | 1,174,268                    | 1,164,999                  | 1,395,778                            |
| 2701. Securities Lending Interest Expense .....                                                                                                                                                                   | 3,094,198                    | 1,093,226                  | 2,038,871                            |
| 2702. Benefits for employees and agents not included elsewhere .....                                                                                                                                              | 843,744                      | 1,363,649                  | 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) .....                                                                                                                                             | 3,937,942                    | 2,456,875                  | 4,151,066                            |
| 5301. ....                                                                                                                                                                                                        |                              |                            |                                      |
| 5302. ....                                                                                                                                                                                                        |                              |                            |                                      |
| 5303. ....                                                                                                                                                                                                        |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                                         | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....                                                                                                                                             | 0                            | 0                          | 0                                    |

CASH FLOW

|                                                                                                                          | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|--------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                              |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                           | 562,834,903                  | 509,071,001                | 686,279,780                          |
| 2. Net investment income .....                                                                                           | 215,498,062                  | 188,034,128                | 259,733,262                          |
| 3. Miscellaneous income .....                                                                                            | 622,001                      | 1,243,184                  | 1,411,256                            |
| 4. Total (Lines 1 to 3) .....                                                                                            | 778,954,966                  | 698,348,313                | 947,424,298                          |
| 5. Benefit and loss related payments .....                                                                               | 389,788,593                  | 295,723,978                | 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 .....                                               | 120,641,161                  | 105,810,665                | 148,258,965                          |
| 8. Dividends paid to policyholders .....                                                                                 | 65,946,816                   | 57,212,382                 | 79,568,292                           |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (2,820,806) tax on capital gains (losses) .....     | (14,344,594)                 | (15,840,405)               | (19,633,139)                         |
| 10. Total (Lines 5 through 9) .....                                                                                      | 562,031,976                  | 442,906,620                | 620,568,749                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                | 216,922,990                  | 255,441,693                | 326,855,549                          |
| <b>Cash from Investments</b>                                                                                             |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                   |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                         | 479,947,501                  | 493,251,731                | 619,200,500                          |
| 12.2 Stocks .....                                                                                                        | 20,277,512                   | 12,130,062                 | 15,322,806                           |
| 12.3 Mortgage loans .....                                                                                                | 47,217,497                   | 57,751,612                 | 75,382,846                           |
| 12.4 Real estate .....                                                                                                   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....                                                                                         | 14,567,817                   | 27,155,844                 | 32,206,945                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                    | 13,272                       | 8,625                      | 9,050                                |
| 12.7 Miscellaneous proceeds .....                                                                                        | 3,061,622                    | 22,302,867                 | 13,486,849                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                | 565,085,221                  | 612,600,741                | 755,608,996                          |
| 13. Cost of investments acquired (long-term only):                                                                       |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                         | 695,315,991                  | 725,889,932                | 858,837,196                          |
| 13.2 Stocks .....                                                                                                        | 21,601,328                   | 17,911,405                 | 20,473,246                           |
| 13.3 Mortgage loans .....                                                                                                | 30,105,722                   | 213,834,976                | 236,833,760                          |
| 13.4 Real estate .....                                                                                                   | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....                                                                                         | 16,619,774                   | 49,743,303                 | 65,502,314                           |
| 13.6 Miscellaneous applications .....                                                                                    | 44,673,334                   | 28,349,423                 | 42,672,684                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                               | 808,316,149                  | 1,035,729,039              | 1,224,319,200                        |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                 | 121,303,378                  | 62,259,881                 | 91,875,780                           |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                              | (364,534,306)                | (485,388,179)              | (560,585,984)                        |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                     |                              |                            |                                      |
| 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 .....                                                                                                | 23,600,000                   | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                        | 9,191,762                    | 80,447,455                 | 97,259,106                           |
| 16.5 Dividends to stockholders .....                                                                                     | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied) .....                                                                                 | 46,137,367                   | 41,817,557                 | 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) ..... | 78,929,129                   | 122,265,012                | 185,053,206                          |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                               |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                    | (68,682,187)                 | (107,681,474)              | (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)                                                                              | 6,975,739                    | 16,653,681                 | 75,657,926                           |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                                                           | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....                                                  |                              |                            | 0                                    |
| 2. Ordinary life insurance .....                                          | 495,436,789                  | 442,410,148                | 612,466,510                          |
| 3. Ordinary individual annuities .....                                    | 58,333,151                   | 65,055,951                 | 84,097,786                           |
| 4. Credit life (group and individual) .....                               |                              |                            | 0                                    |
| 5. Group life insurance .....                                             | 14,205                       | 17,642                     | 22,835                               |
| 6. Group annuities .....                                                  | 34,528,302                   | 27,937,256                 | 33,356,055                           |
| 7. A & H - group .....                                                    | 110,983                      | 114,490                    | 165,581                              |
| 8. A & H - credit (group and individual) .....                            |                              |                            | 0                                    |
| 9. A & H - other .....                                                    | 64,939                       | 117,500                    | 129,320                              |
| 10. Aggregate of all other lines of business .....                        | 0                            | 0                          | 0                                    |
| 11. Subtotal (Lines 1 through 10) .....                                   | 588,488,369                  | 535,652,987                | 730,238,087                          |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            | 0                                    |
| 13. Subtotal (Lines 11 through 12) .....                                  | 588,488,369                  | 535,652,987                | 730,238,087                          |
| 14. Deposit-type contracts .....                                          | 2,776,415,874                | 2,859,404,856              | 4,200,621,313                        |
| 15. Total (Lines 13 and 14)                                               | 3,364,904,243                | 3,395,057,843              | 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</u><br><u>Page</u> | <u>F/S</u><br><u>Line #</u> | <u>2023</u>        | <u>2022</u>        |
|------------------------------------------------------------------|---------------|---------------------------|-----------------------------|--------------------|--------------------|
| NET INCOME                                                       |               |                           |                             |                    |                    |
| (1) State basis (Page 4, Line 35, Columns 1 & 2)                 | xxx           | xxx                       | xxx                         | 12,660,154         | 3,729,879          |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP |               |                           |                             |                    |                    |
| Derivatives to hedge indexed products                            | 86            | 4                         | 3                           | 5,646,188          | (15,664,252)       |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP  |               |                           |                             | —                  | —                  |
| (4) NAIC SAP (1-2-3=4)                                           | xxx           | xxx                       | xxx                         | <u>7,013,966</u>   | <u>19,394,131</u>  |
| SURPLUS                                                          |               |                           |                             |                    |                    |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)                 | xxx           | xxx                       | xxx                         | 446,713,722        | 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>446,713,722</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.

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended September 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 |
| 05604L-AJ-1 | 5,995,218                                                              | —                                     | 5,995,218                                  | —                                                    | 317,126                    | 09/30/2023                                 |
| 79549A-YP-8 | 107,590                                                                | 77,361                                | 30,229                                     | 77,361                                               | 77,361                     | 45,199                                     |
| Total       | XXX                                                                    | XXX                                   | 6,025,447                                  | XXX                                                  | XXX                        | XXX                                        |

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2023:
- a. The aggregate amount of unrealized losses:
- |                        |            |
|------------------------|------------|
| 1. Less than 12 Months | 5,607,492  |
| 2. 12 Months or Longer | 90,375,887 |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |             |
|------------------------|-------------|
| 1. Less than 12 Months | 156,296,075 |
| 2. 12 Months or Longer | 832,360,756 |
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
- b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$109.4 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 SEPTEMBER 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<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|-----------------------|----------------------------|----------------|-------------------------------------------------------|
| (1) Assets            |                            |                |                                                       |
| Derivative Instrument | 39,208,404                 | —              | 39,208,404                                            |

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

|                       | Gross Amount<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|-----------------------|----------------------------|----------------|-------------------------------------------------------|
| (2) Liabilities       |                            |                |                                                       |
| Derivative Instrument | (25,019,927)               | —              | (25,019,927)                                          |

\* 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

|                                                                            | <sup>1</sup><br>Total 2+3 | <sup>2</sup><br>General Account | <sup>3</sup><br>Separate Accounts |
|----------------------------------------------------------------------------|---------------------------|---------------------------------|-----------------------------------|
| 1. Current Year                                                            |                           |                                 |                                   |
| (a) Membership Stock - Class A                                             | 5,345,964                 | 5,345,964                       | —                                 |
| (b) Membership Stock - Class B                                             | —                         | —                               | —                                 |
| (c) Activity Stock                                                         | 22,539,707                | 22,539,707                      | —                                 |
| (d) Excess Stock                                                           | 158,730                   | 158,730                         | —                                 |
| (e) Aggregate Total (a+b+c+d)                                              | 28,044,401                | 28,044,401                      | —                                 |
| (f) Actual or estimated Borrowing Capacity as<br>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<br>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)

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

|                  | 1                                    | 2                                 | Eligible for Redemption |                                    |                           |              |
|------------------|--------------------------------------|-----------------------------------|-------------------------|------------------------------------|---------------------------|--------------|
|                  |                                      |                                   | 3                       | 4                                  | 5                         | 6            |
|                  | Current Year<br>Total<br>(2+3+4+5+6) | Not Eligible<br>for<br>Redemption | Less Than 6<br>Months   | 6 Months to<br>Less Than 1<br>Year | 1 to Less Than 3<br>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<br>Borrowing |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | 670,818,852 | 773,935,108    | 503,459,433                  |
| 2. Current Year General Account Total Collateral Pledged                                 | 670,818,852 | 773,935,108    | 503,459,433                  |
| 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<br>Borrowed at Time<br>of Maximum<br>Collateral |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 670,818,852 | 773,935,108    | 503,459,433                                            |
| 2. Current Year General Account Maximum Collateral Pledged                                 | 670,818,852 | 773,935,108    | 503,459,433                                            |
| 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<br>Agreements<br>Reserves<br>Established |
| 1. Current Year             |             |                 |                   |                                                  |
| (a) Debt                    | 23,600,000  | 23,600,000      | —                 | XXX                                              |
| (b) Funding Agreements      | 479,859,433 | 479,859,433     | —                 | 480,578,165                                      |
| (c) Other                   | —           | —               | —                 | XXX                                              |
| (d) Aggregate Total (a+b+c) | 503,459,433 | 503,459,433     | —                 | 480,578,165                                      |
| 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                                      |

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b. Maximum Amount During Reporting Period (Current Year)

|                            | 1           | 2               | 3                 |
|----------------------------|-------------|-----------------|-------------------|
|                            | Total 2+3   | General Account | Separate Accounts |
| 1. Debt                    | 23,600,000  | 23,600,000      | —                 |
| 2. Funding Agreements      | 479,859,433 | 479,859,433     | —                 |
| 3. Other                   | —           | —               | —                 |
| 4. Aggregate Total (1+2+3) | 503,459,433 | 503,459,433     | —                 |

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

c. FHLB - Prepayment Obligations

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

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

a. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2023

| Description for each class of asset or liability      | (Level 1)   | (Level 2)  | (Level 3)  | Net Asset Value (NAV) | Total       |
|-------------------------------------------------------|-------------|------------|------------|-----------------------|-------------|
| a. Assets at fair value                               |             |            |            |                       |             |
| Bonds: Industrial & miscellaneous                     | —           | 3,372,725  | —          | —                     | 3,372,725   |
| Bonds: Exchange traded funds                          | 1,589,844   | —          | —          | —                     | 1,589,844   |
| Common stock: Unaffiliated                            | 138,964,709 | —          | 515,844    | 9,606,490             | 149,087,043 |
| Preferred stock                                       | —           | 12,230,701 | —          | —                     | 12,230,701  |
| Other invested assets: Residual tranche, fixed income | —           | 6,539,397  | —          | —                     | 6,539,397   |
| Derivative assets: Options, purchased                 | —           | —          | 39,208,406 | —                     | 39,208,406  |
| Total assets at fair value                            | 140,554,553 | 22,142,823 | 39,724,250 | 9,606,490             | 212,028,116 |

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3)    | Net Asset Value (NAV) | Total        |
|--------------------------------------------------|-----------|-----------|--------------|-----------------------|--------------|
| b. Liabilities at fair value                     |           |           |              |                       |              |
| Derivative liabilities: Options, written         | —         | —         | (25,019,934) | —                     | (25,019,934) |
| Total liabilities at fair value                  | —         | —         | (25,019,934) | —                     | (25,019,934) |

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

Quarter Ended at 09/30/2023

| Description                           | Beginning Balance at 07/01/2023 | 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 09/30/2023 |
|---------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets                             |                                 |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Common stock: Unaffiliated            | 515,844                         | —                      | —                        | —                                               | —                                            | —         | —         | —     | —           | 515,844                      |
| Derivative assets: Options, purchased | 60,608,448                      | —                      | —                        | (27,350,791)                                    | —                                            | 8,621,094 | —         | —     | (2,670,345) | 39,208,406                   |
| Total Assets                          | 61,124,292                      | —                      | —                        | (27,350,791)                                    | —                                            | 8,621,094 | —         | —     | (2,670,345) | 39,724,250                   |

| Description                              | Beginning Balance at 07/01/2023 | 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 09/30/2023 |
|------------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-------------|-------|-------------|------------------------------|
| a. Liabilities                           |                                 |                        |                          |                                                 |                                              |           |             |       |             |                              |
| Derivative liabilities: Options, written | (42,503,247)                    | —                      | —                        | 23,104,545                                      | —                                            | —         | (5,621,232) | —     | —           | (25,019,934)                 |
| Total liabilities                        | (42,503,247)                    | —                      | —                        | 23,104,545                                      | —                                            | —         | (5,621,232) | —     | —           | (25,019,934)                 |

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) Included in Level 2 are NAIC 6 rated industrial and miscellaneous bonds. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

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.

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

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

| Type of Financial Instrument                                                         | Aggregate Fair Value | Admitted Assets | (Level 1)   | (Level 2)     | (Level 3)       | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--------------------------------------------------------------------------------------|----------------------|-----------------|-------------|---------------|-----------------|-----------------------|----------------------------------|
| Bonds                                                                                | 3,884,030,788        | 4,430,877,599   | 36,614,069  | 3,763,047,431 | 84,369,288      | —                     | —                                |
| Common stock: Unaffiliated**                                                         | 177,131,443          | 177,131,443     | 167,009,109 | —             | 515,844         | 9,606,490             | —                                |
| Preferred stock                                                                      | 12,230,701           | 12,230,701      | —           | 12,230,701    | —               | —                     | —                                |
| Mortgage loans                                                                       | 680,637,623          | 789,033,732     | —           | —             | 680,637,623     | —                     | —                                |
| Cash, cash equivalents, & short-term investments                                     | 7,083,036            | 6,975,739       | 7,083,036   | —             | —               | —                     | —                                |
| Other invested assets: Surplus notes                                                 | 45,251,646           | 50,325,123      | —           | 45,251,646    | —               | —                     | —                                |
| Other invested assets: Residual tranche, fixed income                                | 6,539,397            | 6,539,397       | —           | 6,539,397     | —               | —                     | —                                |
| Securities lending reinvested collateral assets                                      | 32,265,136           | 32,265,136      | 32,265,136  | —             | —               | —                     | —                                |
| Derivative assets                                                                    | 39,208,406           | 39,208,406      | —           | —             | 39,208,406      | —                     | —                                |
| Life and annuity reserves for investment-type contracts and deposit fund liabilities | (556,792,357)        | (563,542,512)   | —           | —             | (556,792,357)   | —                     | —                                |
| Fixed-indexed annuity contracts                                                      | (1,066,635,898)      | (1,138,731,164) | —           | —             | (1,066,635,898) | —                     | —                                |
| Derivative liabilities                                                               | (25,019,934)         | (25,019,934)    | —           | —             | (25,019,934)    | —                     | —                                |
| Cash collateral payable                                                              | (9,520,000)          | (9,520,000)     | —           | (9,520,000)   | —               | —                     | —                                |
| Securities lending liability                                                         | (109,551,293)        | (109,551,293)   | —           | (109,551,293) | —               | —                     | —                                |

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

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

Debt Securities, Surplus Notes, 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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient 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 \$15.00. 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                                             | —      |

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

|                             | 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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [ ] No [ X ]

1.2

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

Yes [ ] No [ ]

2.1

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

Yes [ ] No [ X ]

2.2

If yes, date of change:

3.1

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

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: .....

\$ ..... 146,650,739
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....0                                         | \$.....                                            |
| 14.22 Preferred Stock .....                                                                         | \$ .....0                                         | \$.....                                            |
| 14.23 Common Stock .....                                                                            | \$ ..... 746,564                                  | \$..... 570,265                                    |
| 14.24 Short-Term Investments .....                                                                  | \$ .....0                                         | \$.....                                            |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....0                                         | \$.....                                            |
| 14.26 All Other .....                                                                               | \$ ..... 92,906,245                               | \$..... 91,691,151                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 93,652,809                               | \$..... 92,261,416                                 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....                                          | \$.....                                            |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]  
If no, attach a description with this statement.  
.....
16.

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

16.1

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

\$ ..... 109,384,155

16.2

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

\$ ..... 109,401,827

16.3

Total payable for securities lending reported on the liability page. ....

\$ ..... 109,551,293

STATEMENT AS OF SEPTEMBER 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<br>Name of Custodian(s)     | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual         | 2<br>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<br>Central Registration<br>Depository Number | 2<br>Name of Firm or Individual         | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With<br>Securities Exchange<br>Commission ..... | 5<br>Investment<br>Management<br>Agreement<br>(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

\$

789,033,732

1.14

Total Mortgages in Good Standing

\$

789,033,732

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)

\$

789,033,732

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 |
|------|-------------------------|
|      |                         |

## Showing All New Reinsurance Treaties - Current Year to Date

# NONE

STATEMENT AS OF SEPTEMBER 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.         |                                                                                        |     | 1                 | Direct Business Only    |                        |                                                                                     |                      |                           |
|----------------------|----------------------------------------------------------------------------------------|-----|-------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|----------------------|---------------------------|
|                      |                                                                                        |     |                   | Life Contracts          |                        | 4                                                                                   | 5                    | 6                         |
|                      |                                                                                        |     |                   | 2                       | 3                      |                                                                                     |                      |                           |
|                      |                                                                                        |     | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 |
|                      |                                                                                        |     |                   |                         |                        |                                                                                     |                      | 7                         |
|                      |                                                                                        |     |                   |                         |                        |                                                                                     |                      | Deposit-Type Contracts    |
| 1.                   | Alabama                                                                                | AL  | L                 | 4,024,908               | 18,913                 | 0                                                                                   |                      | 4,043,821                 |
| 2.                   | Alaska                                                                                 | AK  | L                 | 525,104                 | 0                      | 0                                                                                   |                      | 525,104                   |
| 3.                   | Arizona                                                                                | AZ  | L                 | 11,920,721              | 468,244                | 488                                                                                 |                      | 12,389,453                |
| 4.                   | Arkansas                                                                               | AR  | L                 | 2,475,393               | 531,496                | 0                                                                                   |                      | 3,006,889                 |
| 5.                   | California                                                                             | CA  | L                 | 39,165,688              | 13,021,570             | 8,074                                                                               |                      | 52,195,332                |
| 6.                   | Colorado                                                                               | CO  | L                 | 17,751,260              | 4,469,761              | 0                                                                                   |                      | 22,221,021                |
| 7.                   | Connecticut                                                                            | CT  | L                 | 7,138,859               | 2,428,179              | 1,443                                                                               |                      | 9,568,481                 |
| 8.                   | Delaware                                                                               | DE  | L                 | 1,141,581               | 1,230,918              | 0                                                                                   |                      | 2,372,499                 |
| 9.                   | District of Columbia                                                                   | DC  | L                 | 980,604                 | 1,132,563              | 0                                                                                   |                      | 2,113,167                 |
| 10.                  | Florida                                                                                | FL  | L                 | 27,102,756              | 6,412,281              | 11,003                                                                              |                      | 33,526,040                |
| 11.                  | Georgia                                                                                | GA  | L                 | 10,451,413              | 5,081,964              | 1,740                                                                               |                      | 15,535,117                |
| 12.                  | Hawaii                                                                                 | HI  | L                 | 6,546,310               | 1,255,375              | 2,231                                                                               |                      | 7,803,916                 |
| 13.                  | Idaho                                                                                  | ID  | L                 | 4,126,362               | 599,150                | 0                                                                                   |                      | 4,725,512                 |
| 14.                  | Illinois                                                                               | IL  | L                 | 14,379,486              | 1,597,106              | 5,753                                                                               |                      | 15,982,345                |
| 15.                  | Indiana                                                                                | IN  | L                 | 8,393,154               | 1,706,666              | 15,103                                                                              |                      | 10,114,923                |
| 16.                  | Iowa                                                                                   | IA  | L                 | 3,008,311               | 220,757                | 6,610                                                                               |                      | 3,235,678                 |
| 17.                  | Kansas                                                                                 | KS  | L                 | 3,327,558               | 353,160                | 0                                                                                   |                      | 3,680,718                 |
| 18.                  | Kentucky                                                                               | KY  | L                 | 3,196,038               | 1,234,957              | 1,381                                                                               |                      | 4,432,376                 |
| 19.                  | Louisiana                                                                              | LA  | L                 | 2,439,667               | 1,783,611              | 0                                                                                   |                      | 4,223,278                 |
| 20.                  | Maine                                                                                  | ME  | L                 | 1,058,140               | 94,500                 | 0                                                                                   |                      | 1,152,640                 |
| 21.                  | Maryland                                                                               | MD  | L                 | 12,650,428              | 7,121,620              | 0                                                                                   |                      | 19,772,048                |
| 22.                  | Massachusetts                                                                          | MA  | L                 | 7,466,438               | 3,449,015              | 6,762                                                                               |                      | 10,922,215                |
| 23.                  | Michigan                                                                               | MI  | L                 | 8,825,911               | 860,227                | 31,689                                                                              |                      | 9,717,827                 |
| 24.                  | Minnesota                                                                              | MN  | L                 | 4,984,527               | 429,646                | 31,248                                                                              |                      | 5,445,421                 |
| 25.                  | Mississippi                                                                            | MS  | L                 | 1,439,457               | 398,891                | 0                                                                                   |                      | 1,838,348                 |
| 26.                  | Missouri                                                                               | MO  | L                 | 23,764,729              | 1,422,408              | 1,734                                                                               |                      | 25,188,871                |
| 27.                  | Montana                                                                                | MT  | L                 | 1,729,797               | 675,812                | 0                                                                                   |                      | 2,405,609                 |
| 28.                  | Nebraska                                                                               | NE  | L                 | 2,437,598               | 21,811                 | 1,110                                                                               |                      | 2,460,519                 |
| 29.                  | Nevada                                                                                 | NV  | L                 | 2,625,792               | 255,054                | 0                                                                                   |                      | 2,880,846                 |
| 30.                  | New Hampshire                                                                          | NH  | L                 | 2,464,013               | 1,588,958              | 3,238                                                                               |                      | 4,056,209                 |
| 31.                  | New Jersey                                                                             | NJ  | L                 | 13,631,180              | 1,837,216              | 2,764                                                                               |                      | 15,471,160                |
| 32.                  | New Mexico                                                                             | NM  | L                 | 2,818,199               | 399,386                | 0                                                                                   |                      | 3,217,585                 |
| 33.                  | New York                                                                               | NY  | N                 | 1,250,768               | 507,807                | 0                                                                                   |                      | 1,758,575                 |
| 34.                  | North Carolina                                                                         | NC  | L                 | 9,939,436               | 1,508,834              | 590                                                                                 |                      | 11,448,860                |
| 35.                  | North Dakota                                                                           | ND  | L                 | 999,142                 | 637,277                | 0                                                                                   |                      | 1,636,419                 |
| 36.                  | Ohio                                                                                   | OH  | L                 | 15,861,071              | 1,341,586              | 6,038                                                                               |                      | 17,208,695                |
| 37.                  | Oklahoma                                                                               | OK  | L                 | 2,540,194               | 1,278,387              | 0                                                                                   |                      | 3,818,581                 |
| 38.                  | Oregon                                                                                 | OR  | L                 | 2,131,069               | 363,774                | 0                                                                                   |                      | 2,494,843                 |
| 39.                  | Pennsylvania                                                                           | PA  | L                 | 19,500,826              | 1,880,774              | 14,696                                                                              |                      | 21,396,296                |
| 40.                  | Rhode Island                                                                           | RI  | L                 | 1,144,768               | 341,567                | 1,653                                                                               |                      | 1,487,988                 |
| 41.                  | South Carolina                                                                         | SC  | L                 | 4,840,963               | 1,128,371              | 0                                                                                   |                      | 5,969,334                 |
| 42.                  | South Dakota                                                                           | SD  | L                 | 836,923                 | 49,900                 | 0                                                                                   |                      | 886,823                   |
| 43.                  | Tennessee                                                                              | TN  | L                 | 6,191,288               | 3,046,460              | (2)                                                                                 |                      | 9,237,746                 |
| 44.                  | Texas                                                                                  | TX  | L                 | 47,912,687              | 6,364,560              | 1,473                                                                               |                      | 54,278,720                |
| 45.                  | Utah                                                                                   | UT  | L                 | 8,881,516               | 1,671,090              | 0                                                                                   |                      | 10,552,606                |
| 46.                  | Vermont                                                                                | VT  | L                 | 1,626,923               | 641,983                | 0                                                                                   |                      | 2,268,906                 |
| 47.                  | Virginia                                                                               | VA  | L                 | 16,628,956              | 4,288,002              | 11,716                                                                              |                      | 20,928,674                |
| 48.                  | Washington                                                                             | WA  | L                 | 8,551,815               | 2,996,951              | 0                                                                                   |                      | 11,548,766                |
| 49.                  | West Virginia                                                                          | WV  | L                 | 1,592,854               | 5,458                  | 1,667                                                                               |                      | 1,599,979                 |
| 50.                  | Wisconsin                                                                              | WI  | L                 | 10,237,157              | 1,180,168              | 5,159                                                                               |                      | 11,422,484                |
| 51.                  | Wyoming                                                                                | WY  | L                 | 937,786                 | 1,521,267              | 0                                                                                   |                      | 2,459,053                 |
| 52.                  | American Samoa                                                                         | AS  | N                 | 1,086                   |                        |                                                                                     |                      | 1,086                     |
| 53.                  | Guam                                                                                   | GU  | N                 | 9,181                   |                        |                                                                                     |                      | 9,181                     |
| 54.                  | Puerto Rico                                                                            | PR  | N                 | 78,384                  |                        |                                                                                     |                      | 78,384                    |
| 55.                  | U.S. Virgin Islands                                                                    | VI  | N                 | 14,127                  |                        |                                                                                     |                      | 14,127                    |
| 56.                  | Northern Mariana Islands                                                               | MP  | N                 | 8,210                   |                        |                                                                                     |                      | 8,210                     |
| 57.                  | Canada                                                                                 | CAN | N                 |                         |                        |                                                                                     |                      | 0                         |
| 58.                  | Aggregate Other Aliens                                                                 | OT  | XXX               | 454,223                 | 900                    | 561                                                                                 | 0                    | 455,684                   |
| 59.                  | Subtotal                                                                               |     | XXX               | 416,162,735             | 92,856,331             | 175,922                                                                             | 0                    | 509,194,988               |
| 90.                  | Reporting entity contributions for employee benefits plans                             |     | XXX               |                         |                        |                                                                                     |                      | 0                         |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities               |     | XXX               | 77,942,349              | 5,122                  |                                                                                     |                      | 77,947,471                |
| 92.                  | Dividends or refunds applied to shorten endowment or premium paying period             |     | XXX               |                         |                        |                                                                                     |                      | 0                         |
| 93.                  | Premium or annuity considerations waived under disability or other contract provisions |     | XXX               | 1,345,910               |                        |                                                                                     |                      | 1,345,910                 |
| 94.                  | Aggregate or other amounts not allocable by State                                      |     | XXX               | 0                       | 0                      | 0                                                                                   | 0                    | 0                         |
| 95.                  | Totals (Direct Business)                                                               |     | XXX               | 495,450,994             | 92,861,453             | 175,922                                                                             | 0                    | 588,488,369               |
| 96.                  | Plus Reinsurance Assumed                                                               |     | XXX               |                         |                        |                                                                                     |                      | 0                         |
| 97.                  | Totals (All Business)                                                                  |     | XXX               | 495,450,994             | 92,861,453             | 175,922                                                                             | 0                    | 588,488,369               |
| 98.                  | Less Reinsurance Ceded                                                                 |     | XXX               | 30,459,171              | 106,509                | 175,922                                                                             |                      | 30,741,602                |
| 99.                  | Totals (All Business) less Reinsurance Ceded                                           |     | XXX               | 464,991,823             | 92,754,944             | 0                                                                                   | 0                    | 557,746,767               |
| DETAILS OF WRITE-INS |                                                                                        |     |                   |                         |                        |                                                                                     |                      |                           |
| 58001.               | ZZZ Other Alien                                                                        |     | XXX               | 454,223                 | 900                    | 561                                                                                 |                      | 455,684                   |
| 58002.               |                                                                                        |     | XXX               |                         |                        |                                                                                     |                      |                           |
| 58003.               |                                                                                        |     | XXX               |                         |                        |                                                                                     |                      |                           |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page                          |     | XXX               | 0                       | 0                      | 0                                                                                   | 0                    | 0                         |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)                           |     | XXX               | 454,223                 | 900                    | 561                                                                                 | 0                    | 455,684                   |
| 9401.                |                                                                                        |     | XXX               |                         |                        |                                                                                     |                      |                           |
| 9402.                |                                                                                        |     | XXX               |                         |                        |                                                                                     |                      |                           |
| 9403.                |                                                                                        |     | XXX               |                         |                        |                                                                                     |                      |                           |
| 9498.                | Summary of remaining write-ins for Line 94 from overflow page                          |     | XXX               | 0                       | 0                      | 0                                                                                   | 0                    | 0                         |
| 9499.                | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)                              |     | XXX               | 0                       | 0                      | 0                                                                                   | 0                    | 0                         |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50

2. R - Registered - Non-domiciled RRGs..... 0

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0

5. N - None of the above - Not allowed to write business in the state..... 7

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

|                                                                            | <u>NAIC#</u> | <u>TIN#</u> |
|----------------------------------------------------------------------------|--------------|-------------|
| PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)       |              | 31-1732405  |
| SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)    |              | 31-1732404  |
| SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)                          |              | 84-3195821  |
| SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)            | 65242        | 35-0457540  |
| SUBSIDIARY - LLIA, INC., OH (NON-INSURER)                                  |              | 35-2123483  |
| SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER) | 70483        | 31-0487145  |
| SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)         | 92622        | 31-1000236  |
| SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)                |              | 31-1328371  |
| SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)                |              | 31-0846576  |
| SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)      |              | 31-1334221  |
| SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)                 | 99937        | 31-1191427  |
| SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)                | 74780        | 86-0214103  |
| SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)       | 75264        | 16-0958252  |
| SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)                   | 70939        | 13-2611847  |
| SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)                     |              | 43-2081325  |
| SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER) |              | 06-1804434  |
| SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)                     |              | 31-1018957  |
| SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)   |              | 31-1301863  |
| SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)                   |              | 47-5482199  |

STATEMENT AS OF SEPTEMBER 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 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .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 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .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 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .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 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 31-1191427 .. | .....        | ..... | .....                                                                  | Columbus Life Insurance Co .....              | ..OH.....             | .....IA.....                      | .....                                          | 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 .....  | 81-1290497 .. | .....        | ..... | .....                                                                  | Western & Southern Investment Holdings LLC    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 31-1779165 .. | .....        | ..... | .....                                                                  | Eagle Realty Group, LLC .....                 | ..OH.....             | .....NIA.....                     | Western & Southern Investment Holdings LLC     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....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 .....  | 31-1779151 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co    | .....                 | .....                             | .....                                          | .....                                                                              | .....                                       | .....                                      | .....                                | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 82-1940957 .. | .....        | ..... | .....                                                                  | Eagle Rose Apt. Holdings,LLC .....            | ..NY.....             | .....NIA.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..2.500 .....                               | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 47-1596551 .. | .....        | ..... | .....                                                                  | East Denver Investor Holdings, LLC .....      | ..CO.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..33.540 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..16.980 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | The Lafayette Life Insurance Co .....          | Ownership.....                                                                     | ..26.370 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |

STATEMENT AS OF SEPTEMBER 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 Owner-ship Provide Percen-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 .. | .....        | ..... | .....                                                                  | Fabric Technologies, Inc. ....                | .. NY.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-5350091 .. | .....        | ..... | .....                                                                  | Flat Apts. Investor Holdings, LLC .....       | .. IN.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 82-3668056 .. | .....        | ..... | .....                                                                  | Flats Springhurst Inv Holdings, LLC .....     | .. KY.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0815943 .. | .....        | ..... | .....                                                                  | Forest Parkway Atlanta Venture, LLC .....     | .. GA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-0571051 .. | .....        | ..... | .....                                                                  | Fort Washington Active Fixed Fund .....       | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..37.050 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-0571051 .. | .....        | ..... | .....                                                                  | Fort Washington Active Fixed Fund .....       | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..4.160 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206044 .. | .....        | ..... | .....                                                                  | Fort Washington Capital Partners, LLC .....   | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | ..100.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0837 ... | Western-Southern Group ..... | ..... 00003 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..20.050 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00001 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..18.600 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00002 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..25.840 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 47-3243974 .. | .....        | ..... | .....                                                                  | Fort Washington Global Alpha Domestic Fund LP | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 98-1227949 .. | .....        | ..... | .....                                                                  | .....                                         | .. OH.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..99.990 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 98-1227949 .. | .....        | ..... | .....                                                                  | Fort Washington Global Alpha Master Fund LP   | .. OH.....            | ..... NIA.....                    | Fort Washington Global Alpha Domestic Fund LP  | Ownership.....                                                                     | ..99.470 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Columbus Life Insurance Co .....               | Ownership.....                                                                     | ..31.860 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..6.050 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..6.040 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..1.610 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..40.940 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 27-0116330 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC II .....  | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..21.900 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1301863 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC II .....  | .....                 | .....                             | Western & Southern Investment Holdings LLC     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington Investment Advisors, Inc. ... | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest II LP                | Ownership.....                                                                     | ..100.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest II LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington Capital Partners, LLC .....    | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest II LP .....         | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest III LP .....         | Ownership.....                                                                     | ..99.500 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .. OH.....            | ..... NIA.....                    | Fort Washington Capital Partners, LLC .....    | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 16-1648796 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IV LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IV LP .....          | Ownership.....                                                                     | ..99.500 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 16-1648796 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IV LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington Capital Partners, LLC .....    | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 16-1648796 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IV LP .....         | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 16-1648796 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IV LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IV LP .....          | Ownership.....                                                                     | ..38.320 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IX-B-LP .....        | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .....                 | .....                             | FWPEI IX GP, LLC .....                         | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..0.500 .....                                | 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.....                                                                     | ..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<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(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.....                                                                                                | .. 9.190 ....                                                             | 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.....                                                                                                | .. 26.250 ....                                                            | 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.....                                                                                                | .. 99.500 ....                                                            | 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.....                                                                                                | .. 45.790 ....                                                            | 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.....                                                                                                | .. 35.470 ....                                                            | 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.....                                                                                                | .. 30.980 ....                                                            | 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.....                                                                                                | .. 99.500 ....                                                            | 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.....                                                                                                | .. 26.250 ....                                                            | 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 XI 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.....                                                                                                | .. 16.360 ....                                                            | 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 XI 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 XI 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.....                                                                                                | .. 9.090 ....                                                             | 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.....                                                                                                | .. 15.160 ....                                                            | 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 SEPTEMBER 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 Owner-ship Provide Percen-tage | 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.....                                                                     | .. 6.390 ....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 37-1736757 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund III-B, L.P. .... | .. OH.....            | ..... NIA.....                    | FWPEO III GP, LLC .....                        | Ownership.....                                                                     | .. 0.500 ....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 37-1736757 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund III-B, L.P. .... | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | .. 99.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1483379 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV, L.P. ....    | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....                         | Ownership.....                                                                     | .. 0.500 ....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1503656 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV-B, L.P. ....  | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....                         | Ownership.....                                                                     | .. 0.500 ....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1503656 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV-B, L.P. ....  | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | .. 99.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0837 ... | Western-Southern Group ..... | .... 00001 ....   | 85-1521520 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV-K, L.P. ....  | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....                         | Ownership.....                                                                     | .. 0.500 ....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 87-2353885 .. | .....        | ..... | .....                                                                  | Fourth and Pike Apartments, LLC .....        | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 47-1922641 .. | .....        | ..... | .....                                                                  | Frontage Lodge Investor Holdings, LLC .....  | .. CO.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 81-1698272 .. | .....        | ..... | .....                                                                  | FWPEI IX GP, LLC .....                       | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 87-1225842 .. | .....        | ..... | .....                                                                  | FWPEI Mauna Kea GP, LLC .....                | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 87-3616440 .. | .....        | ..... | .....                                                                  | FWPEI SM II GP, LLC .....                    | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 20-4844372 .. | .....        | ..... | .....                                                                  | FWPEI V GP, LLC .....                        | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 26-1073669 .. | .....        | ..... | .....                                                                  | FWPEI VI GP, LLC .....                       | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 27-1321253 .. | .....        | ..... | .....                                                                  | FWPEI VII GP, LLC .....                      | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 46-3584733 .. | .....        | ..... | .....                                                                  | FWPEI VIII GP, LLC .....                     | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 83-0980611 .. | .....        | ..... | .....                                                                  | FWPEI X GP, LLC .....                        | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 87-3656912 .. | .....        | ..... | .....                                                                  | FWPEI XI GP, LLC .....                       | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 26-3806561 .. | .....        | ..... | .....                                                                  | FWPEO II GP, LLC .....                       | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 46-2895522 .. | .....        | ..... | .....                                                                  | FWPEO III GP, LLC .....                      | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1463366 .. | .....        | ..... | .....                                                                  | FWPEO IV GP, LLC .....                       | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc.      | Ownership.....                                                                     | .. 100.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 92-1415079 .. | .....        | ..... | .....                                                                  | GDR Capital, LLC .....                       | .. AZ.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 32.000 ....                               | 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 ....   | 92-1277121 .. | .....        | ..... | .....                                                                  | Hambright Road Apartments Venture, LLC ..... | .. NC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 47.000 ....                               | 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.....                    | WS Real Estate Holdings LLC .....              | 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 .. | .....        | ..... | .....                                                                  | Lytile 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.....                         | ..... |

STATEMENT AS OF SEPTEMBER 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 Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-4499681 .. | .....        | ..... | .....                                                                  | Manchester Semmes OZ Fund II, LLC .....            | .. AL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-4582162 .. | .....        | ..... | .....                                                                  | Manchester Semmes Oz Fund, LLC .....               | .. VA.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 87-1271007 .. | .....        | ..... | .....                                                                  | Mauna Kea Taft-Hartley Partners (ERISA), L.P. .... | .. OH.....            | ..... NIA.....                    | FWPEI Mauna Kea GP, LLC .....                  | Ownership.....                                                                     | .. 0.500 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-2984546 .. | .....        | ..... | .....                                                                  | Nashville Hotel JV LLC .....                       | .. TN.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 75264 ..... | 16-0958252 .. | .....        | ..... | .....                                                                  | National Integrity Life Insurance Co .....         | .. NY.....            | ..... IA.....                     | Integrity Life Insurance Co .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 02-0593144 .. | .....        | ..... | .....                                                                  | North Pittsburg Hotel LLC .....                    | .. PA.....            | ..... NIA.....                    | WSALD NPH LLC .....                            | Ownership.....                                                                     | .. 37.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-2914674 .. | .....        | ..... | .....                                                                  | NP Cranberry Hotel Holdings, LLC .....             | .. PA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1338187 .. | .....        | ..... | .....                                                                  | 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.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 41-3147951 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co         | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 41-3147951 .. | .....        | ..... | .....                                                                  | Pretium Residential Real Estate Fund II, LP        | .. NY.....            | ..... NIA.....                    | .....                                          | Ownership.....                                                                     | .. 2.500 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 82-1507720 .. | .....        | ..... | .....                                                                  | Price Willis Lodging Holdings, LLC .....           | .. SC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 34-1998937 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co         | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 34-1998937 .. | .....        | ..... | .....                                                                  | Queen City Square LLC .....                        | .. OH.....            | ..... NIA.....                    | .....                                          | Ownership.....                                                                     | .. 99.750 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-3614873 .. | .....        | ..... | .....                                                                  | Raleigh Hotel Holding Co., LLC .....               | .. NC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-3851930 .. | .....        | ..... | .....                                                                  | Rancho Presidio Land Partners,LLC .....            | .. CA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 27-4266774 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co         | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 27-4266774 .. | .....        | ..... | .....                                                                  | Randolph Tower Affordable Inv Fund LLC .....       | .. IL.....            | ..... NIA.....                    | .....                                          | Ownership.....                                                                     | .. 99.990 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-2173335 .. | .....        | ..... | .....                                                                  | 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 .. | .....        | ..... | .....                                                                  | WS Real Estate 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 .. | .....        | ..... | .....                                                                  | Revel 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 .. | .....        | ..... | .....                                                                  | River Hollow Investor Holdings, LLC .....          | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-2295656 .. | .....        | ..... | .....                                                                  | Seventh & Culvert Garage LLC .....                 | .. KY.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-3712148 .. | .....        | ..... | .....                                                                  | Sixth and Saratoga NW, LLC .....                   | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-3538359 .. | .....        | ..... | .....                                                                  | 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.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 26-4291356 .. | .....        | ..... | .....                                                                  | 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 ..... | 93-1867642 .. | .....        | ..... | .....                                                                  | SW Link Phase I Development, LLC .....             | .. TX.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 46.770 ...                                | 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 .. | .....        | ..... | .....                                                                  | TA Sawmill Land Partners, LLC .....                | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 62.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-2672383 .. | .....        | ..... | .....                                                                  | Tamiami Senior Inv. Holdings,LLC .....             | .. FL.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-3631372 .. | .....        | ..... | .....                                                                  | The 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.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 20-5542652 .. | .....        | ..... | .....                                                                  | 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.....                         | ..... |

STATEMENT AS OF SEPTEMBER 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<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Perce-<br>ntage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 ....        | 20-5542652 .. | .....           | ..... | .....                                                                              | Tri-State Fund II Growth LP .....                 | .. OH.....                        | ..... NIA.....                                      | Tri-State Ventures II, LLC .....                  | Ownership.....                                                                                                | 0.500 ....                                                                | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 ....        | 31-1788429 .. | .....           | ..... | .....                                                                              | Tri-State Growth Captial Fund LP .....            | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | 12.500 ....                                                               | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 ....        | 31-1788429 .. | .....           | ..... | .....                                                                              | Tri-State Growth Captial Fund LP .....            | .. OH.....                        | ..... NIA.....                                      | Tri-State Ventures, LLC .....                     | Ownership.....                                                                                                | 0.630 ....                                                                | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 ....        | 20-5542563 .. | .....           | ..... | .....                                                                              | Tri-State Ventures II, LLC .....                  | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | 100.000 ....                                                              | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 ....        | 31-1788428 .. | .....           | ..... | .....                                                                              | Tri-State Ventures, LLC .....                     | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | 100.000 ....                                                              | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 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 SEPTEMBER 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. .... | N/A      |

AUGUST FILING

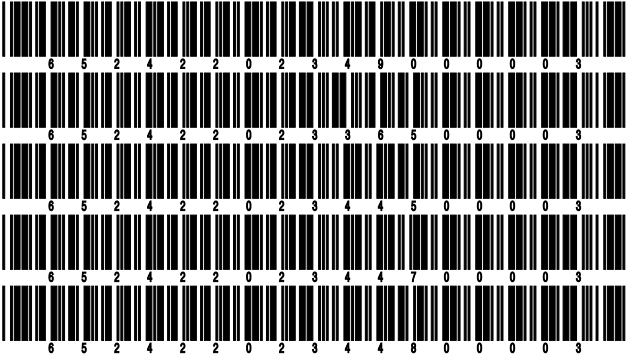
|                                                                                                                                                                                                                                                                                                           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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



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

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

|                                                                                    | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 2504.   Uncashed drafts and checks that are pending escheatment to the state ..... | 724,251                        | 811,971                        |
| 2597.   Summary of remaining write-ins for Line 25 from overflow page              | 724,251                        | 811,971                        |

SCHEDULE A - VERIFICATION

Real Estate

|                                                                                            | 1            | 2                               |
|--------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                            | Year to Date | Prior Year Ended<br>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<br>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 .....                                                                    | 28,727,220   | 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 .....                                                                             | 47,217,497   | 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) ..... | 789,033,720  | 806,145,495                     |
| 12. Total valuation allowance .....                                                                                       |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 789,033,720  | 806,145,495                     |
| 14. Deduct total nonadmitted amounts .....                                                                                |              | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 789,033,720  | 806,145,495                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>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 .....                                       | 12,124,330   | 20,129,450                      |
| 3. Capitalized deferred interest and other .....                                             | 0            | 0                               |
| 4. Accrual of discount .....                                                                 | 14,218       | 18,377                          |
| 5. Unrealized valuation increase (decrease) .....                                            | (12,129,521) | (23,481,962)                    |
| 6. Total gain (loss) on disposals .....                                                      | 0            | 153,986                         |
| 7. Deduct amounts received on disposals .....                                                | 14,567,817   | 32,206,945                      |
| 8. Deduct amortization of premium and depreciation .....                                     | 111,729      | 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) ..... | 373,160,125  | 387,830,644                     |
| 12. Deduct total nonadmitted amounts .....                                                   | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 373,160,125  | 387,830,644                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1             | 2                               |
|-----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                           | Year to Date  | Prior Year Ended<br>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 .....                                                                | 716,917,319   | 879,310,442                     |
| 3. Accrual of discount .....                                                                              | 4,670,400     | 4,046,080                       |
| 4. Unrealized valuation increase (decrease) .....                                                         | (5,207,745)   | (17,183,401)                    |
| 5. Total gain (loss) on disposals .....                                                                   | (2,163,420)   | (2,646,873)                     |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 498,875,157   | 635,648,010                     |
| 7. Deduct amortization of premium .....                                                                   | 9,268,456     | 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 .....                                 | 6,600,470     | 1,695,104                       |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | (1,349,856)   | 1,124,704                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 4,620,810,062 | 4,422,687,447                   |
| 12. Deduct total nonadmitted amounts .....                                                                | 570,265       | 746,564                         |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 4,620,239,797 | 4,421,940,883                   |

STATEMENT AS OF SEPTEMBER 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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 2,233,656,297                                                           | 65,782,963                                     | 63,490,243                                     | 17,798,296                                             | 2,183,731,051                                                   | 2,233,656,297                                                    | 2,253,747,313                                                   | 2,115,272,400                                                     |
| 2. NAIC 2 (a) .....                 | 1,857,895,420                                                           | 314,202,610                                    | 287,495,530                                    | (19,843,293)                                           | 1,822,471,811                                                   | 1,857,895,420                                                    | 1,864,759,207                                                   | 1,847,245,216                                                     |
| 3. NAIC 3 (a) .....                 | 246,768,939                                                             | 5,953,772                                      | 967,391                                        | (1,086,994)                                            | 250,832,982                                                     | 246,768,939                                                      | 250,668,326                                                     | 248,113,208                                                       |
| 4. NAIC 4 (a) .....                 | 56,127,212                                                              | 2,187,629                                      | 4,474,155                                      | 1,561,323                                              | 62,461,423                                                      | 56,127,212                                                       | 55,402,009                                                      | 66,878,571                                                        |
| 5. NAIC 5 (a) .....                 | 19,024,907                                                              | 0                                              | 18,953                                         | (10,946,937)                                           | 20,464,575                                                      | 19,024,907                                                       | 8,059,017                                                       | 16,195,083                                                        |
| 6. NAIC 6 (a) .....                 | 208,521                                                                 | 0                                              | 0                                              | 3,372,725                                              | 192,663                                                         | 208,521                                                          | 3,581,246                                                       | 266,447                                                           |
| 7. Total Bonds                      | 4,413,681,296                                                           | 388,126,974                                    | 356,446,272                                    | (9,144,880)                                            | 4,340,154,505                                                   | 4,413,681,296                                                    | 4,436,217,118                                                   | 4,293,970,925                                                     |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 9. NAIC 2 .....                     | 2,985,232                                                               | 0                                              | 0                                              | (318,537)                                              | 3,059,505                                                       | 2,985,232                                                        | 2,666,695                                                       | 3,314,567                                                         |
| 10. NAIC 3 .....                    | 9,920,000                                                               | 0                                              | 0                                              | (356,000)                                              | 10,180,000                                                      | 9,920,000                                                        | 9,564,000                                                       | 9,356,000                                                         |
| 11. NAIC 4 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 12. NAIC 5 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 156,132                                                         | 0                                                                | 0                                                               | 0                                                                 |
| 13. NAIC 6 .....                    | 258                                                                     | 0                                              | 0                                              | (252)                                                  | 0                                                               | 258                                                              | 6                                                               | 0                                                                 |
| 14. Total Preferred Stock .....     | 12,905,490                                                              | 0                                              | 0                                              | (674,789)                                              | 13,395,637                                                      | 12,905,490                                                       | 12,230,701                                                      | 12,670,567                                                        |
| 15. Total Bonds and Preferred Stock | 4,426,586,786                                                           | 388,126,974                                    | 356,446,272                                    | (9,819,669)                                            | 4,353,550,142                                                   | 4,426,586,786                                                    | 4,448,447,819                                                   | 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 \$ ..... ; NAIC 2 \$ .....5,339,521 ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>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 .....                                       | 7,749,793    | 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) ..... | 3,595,136    | 6,250,001                       |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 3,595,136    | 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                                 | 8,545,498   |
| 3.  | Unrealized Valuation increase/(decrease)                                        | 5,445,831   |
| 4.  | SSAP No. 108 adjustments                                                        | 0           |
| 5.  | Total gain (loss) on termination recognized                                     | (4,022,066) |
| 6.  | Considerations received/(paid) on terminations                                  | 4,485,242   |
| 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) | 14,188,572  |
| 11. | Deduct nonadmitted assets                                                       | 0           |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 14,188,572  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

|     |                                                                                               | Book/Adjusted Carrying Value Check |
|-----|-----------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                             | 14,188,472                         |
| 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) .....                                                              | 14,188,472                         |
| 4.  | Part D, Section 1, Column 6 .....                                                             | 39,208,406                         |
| 5.  | Part D, Section 1, Column 7 .....                                                             | (25,019,934)                       |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                | 0                                  |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | 14,188,472                         |
| 8.  | Part B, Section 1, Column 13 .....                                                            |                                    |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | 14,188,472                         |
| 10. | Part D, Section 1, Column 9 .....                                                             | 39,208,406                         |
| 11. | Part D, Section 1, Column 10 .....                                                            | (25,019,934)                       |
| 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<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 74,823,605    | 105,475,349                     |
| 2. Cost of cash equivalents acquired .....                                                | 2,629,500,151 | 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 .....                                       | 2,702,206,069 | 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) ..... | 2,130,959     | 74,823,605                      |
| 11. Deduct total nonadmitted amounts .....                                                | 0             | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 2,130,959     | 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           | 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-0411     | WEST LAFAYETTE | IN    |           | ..02/22/2005  |               | 823,370                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..88,956                                                              | ..88,956       |                                          |                                  | ..0                           |
| LL-0503     | WEST CHESTER   | OH    |           | ..04/12/2005  |               | 236,266                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..23,625                                                              | ..23,625       |                                          |                                  | ..0                           |
| LL-0509     | ROUND ROCK     | TX    |           | ..11/01/2021  |               | 330,159                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..26,170                                                              | ..26,170       |                                          |                                  | ..0                           |
| LL-0608     | SUN CITY       | FL    |           | ..09/22/2006  |               | 294,610                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..17,625                                                              | ..17,625       |                                          |                                  | ..0                           |
| LL-0704     | INDIANAPOLIS   | IN    |           | ..08/02/2007  |               | 1,592,266                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..31,437                                                              | ..31,437       |                                          |                                  | ..0                           |
| LL-0805     | NICHOLASVILLE  | KY    |           | ..06/25/2008  |               | 444,231                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..11,870                                                              | ..11,870       |                                          |                                  | ..0                           |
| LL-0807     | SPRINGFIELD    | IL    |           | ..11/25/2008  |               | 2,564,472                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..41,149                                                              | ..41,149       |                                          |                                  | ..0                           |
| LL-0812     | GASTONIA       | NC    |           | ..11/17/2008  |               | 222,327                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..5,269                                                               | ..5,269        |                                          |                                  | ..0                           |
| LL-0902     | BECKLEY        | WV    |           | ..03/08/2010  |               | 559,627                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..23,800                                                              | ..23,800       |                                          |                                  | ..0                           |
| LL-0903     | SIMPSONVILLE   | SC    |           | ..11/25/2009  |               | 2,349,739                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..45,004                                                              | ..45,004       |                                          |                                  | ..0                           |
| LL-0905     | MEMPHIS        | TN    |           | ..07/29/2009  |               | 338,857                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..50,039                                                              | ..50,039       |                                          |                                  | ..0                           |
| LL-0907     | ORLANDO        | FL    |           | ..09/03/2009  |               | 215,498                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..15,860                                                              | ..15,860       |                                          |                                  | ..0                           |
| LL-0908     | HOUSTON        | TX    |           | ..10/01/2009  |               | 1,747,902                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..53,454                                                              | ..53,454       |                                          |                                  | ..0                           |
| LL-0913     | SIMPSONVILLE   | SC    |           | ..12/28/2010  |               | 2,348,527                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..28,800                                                              | ..28,800       |                                          |                                  | ..0                           |
| LL-1002     | ASHLAND        | KY    |           | ..06/30/2010  |               | 411,724                                                              |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..38,082                                                              | ..38,082       |                                          |                                  | ..0                           |
| LL-1003     | INDEPENDENCE   | MO    |           | ..08/12/2010  |               | 1,312,312                                                            |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..113,714                                                             | ..113,714      |                                          |                                  | ..0                           |
| LL-1402     | UNION CITY     | CA    |           | ..08/25/2014  |               | 33,521,787                                                           |                                          |                                          |                                                           |                                         | ..0                                    |                                             | ..525,557                                                             | ..525,557      |                                          |                                  | ..0                           |

STATEMENT AS OF SEPTEMBER 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-1506                                    | COLUMBUS        | OH    |           | 09/23/2015    |               | 10,676,078                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 159,557                                                               | 159,557        |                                          |                                  | 0                             |
| LL-1601                                    | WATSONVILLE     | CA    |           | 01/04/2016    |               | 19,405,514                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 552,448                                                               | 552,448        |                                          |                                  | 0                             |
| LL-1602                                    | CLARKSVILLE     | TN    |           | 07/01/2016    |               | 17,255,662                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 102,978                                                               | 102,978        |                                          |                                  | 0                             |
| LL-1604                                    | LAFAYETTE       | IN    |           | 12/22/2016    |               | 12,736,840                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 73,072                                                                | 73,072         |                                          |                                  | 0                             |
| LL-1701                                    | WEST CHESTER    | OH    |           | 01/30/2017    |               | 7,569,425                                                            |                                          |                                          |                                                           |                                         | 0                                      |                                             | 97,224                                                                | 97,224         |                                          |                                  | 0                             |
| LL-1702                                    | KISSIMMEE       | FL    |           | 03/02/2017    |               | 29,485,570                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 215,806                                                               | 215,806        |                                          |                                  | 0                             |
| LL-1703                                    | COLUMBUS        | OH    |           | 06/13/2017    |               | 38,482,496                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 185,210                                                               | 185,210        |                                          |                                  | 0                             |
| LL-1705                                    | PORT WENTWORTH  | GA    |           | 12/07/2017    |               | 30,993,056                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 207,365                                                               | 207,365        |                                          |                                  | 0                             |
| LL-1706                                    | PLAIN CITY      | OH    |           | 06/21/2018    |               | 14,700,055                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 163,622                                                               | 163,622        |                                          |                                  | 0                             |
| LL-1801                                    | JOHNSTON        | IA    |           | 07/11/2018    |               | 20,270,702                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 85,563                                                                | 85,563         |                                          |                                  | 0                             |
| LL-1802                                    | KANSAS CITY     | MO    |           | 12/11/2018    |               | 34,247,477                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 141,718                                                               | 141,718        |                                          |                                  | 0                             |
| LL-1901                                    | FINDLAY         | OH    |           | 01/30/2019    |               | 21,527,935                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 220,520                                                               | 220,520        |                                          |                                  | 0                             |
| LL-1902                                    | ANN ARBOR       | MI    |           | 10/23/2019    |               | 42,156,708                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 203,518                                                               | 203,518        |                                          |                                  | 0                             |
| LL-2001                                    | DAVENPORT       | FL    |           | 02/27/2020    |               | 33,026,369                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 174,622                                                               | 174,622        |                                          |                                  | 0                             |
| LL-2002                                    | CARRBORO        | NC    |           | 05/22/2020    |               | 15,500,000                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 75,983                                                                | 75,983         |                                          |                                  | 0                             |
| LL-2003                                    | GREENWOOD       | IN    |           | 06/15/2020    |               | 21,760,000                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 67,108                                                                | 67,108         |                                          |                                  | 0                             |
| LL-2004                                    | TRENTON         | OH    |           | 11/16/2020    |               | 10,523,505                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 97,656                                                                | 97,656         |                                          |                                  | 0                             |
| LL-2106                                    | KISSIMMEE       | FL    |           | 12/06/2021    |               | 9,250,000                                                            |                                          |                                          |                                                           |                                         | 0                                      |                                             | 43,085                                                                | 43,085         |                                          |                                  | 0                             |
| LL-2201                                    | NOBLESVILLE     | IN    |           | 02/14/2022    |               | 18,250,000                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 53,011                                                                | 53,011         |                                          |                                  | 0                             |
| LL-2204                                    | WEST CHESTER    | OH    |           | 03/18/2022    |               | 16,217,445                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 109,460                                                               | 109,460        |                                          |                                  | 0                             |
| LL-2205                                    | CAPE CANAVERAL  | FL    |           | 03/24/2022    |               | 16,500,000                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 94,242                                                                | 94,242         |                                          |                                  | 0                             |
| LL-2209                                    | CHARLESTON      | SC    |           | 06/27/2022    |               | 19,834,143                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 103,859                                                               | 103,859        |                                          |                                  | 0                             |
| LL-2211                                    | AMERICAN CANYON | CA    |           | 09/22/2022    |               | 31,927,111                                                           |                                          |                                          |                                                           |                                         | 0                                      |                                             | 113,507                                                               | 113,507        |                                          |                                  | 0                             |
| LL-8173                                    | ALBUQUERQUE     | NM    |           | 10/26/2001    |               | 1,694,044                                                            |                                          |                                          |                                                           |                                         | 0                                      |                                             | 99,798                                                                | 99,798         |                                          |                                  | 0                             |
| 0299999. Mortgages with partial repayments |                 |       |           |               |               | 543,303,809                                                          | 0                                        | 0                                        | 0                                                         | 0                                       | 0                                      | 0                                           | 4,581,343                                                             | 4,581,343      | 0                                        | 0                                | 0                             |
| 0599999 - Totals                           |                 |       |           |               |               | 543,303,809                                                          | 0                                        | 0                                        | 0                                                         | 0                                       | 0                                      | 0                                           | 4,581,343                                                             | 4,581,343      | 0                                        | 0                                | 0                             |

STATEMENT AS OF SEPTEMBER 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                                                                         | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|-----------------------------------------------------------------------------------------------------------|------------------------------------------------|------------------|---------|------------------------------------------------|---------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                           |                                                | 3                | 4       |                                                |                                                                           |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                      | Name or Description                            | City             | State   | Name of Vendor or General Partner              | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 .....                                                                                         | First Eagle Direct Lending Fund III, LLC ..... | BOSTON .....     | MA..... | First Eagle Direct Lending Fund III, LLC ..... | 1.E FE .....                                                              | 10/24/2016 ...           |                   | 0                                  | 9,412                                        | 0                      | 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 ...           |                   | 0                                  | 7,851                                        | 0                      | 0                                    | 11.110                  |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated     |                                                |                  |         |                                                |                                                                           |                          |                   |                                    | 0                                            | 17,263                 | 0                                    | XXX                     |
| 000000-00-0 .....                                                                                         | AUDAX MEZZANINE Audax Direct II .....          | WILMINGTON ..... | DE..... | AUDAX MEZZANINE Audax Direct II .....          |                                                                           | 06/29/2022 ...           |                   | 0                                  | 4,918,505                                    | 0                      | 6,137,755                            | 32.140                  |
| 000000-00-0 .....                                                                                         | Golub Capital Partners GDLC Feeder Fund .....  | Chicago .....    | IL..... | Golub Capital Partners GDLC Feeder Fund .....  |                                                                           | 08/12/2022 ...           |                   | 0                                  | 720,000                                      | 0                      | 4,230,000                            | 0.000                   |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. ....               | NEW YORK .....   | NY..... | PineBridge Investments L.P. ....               |                                                                           | 11/28/2018 ...           |                   | 0                                  | 61,191                                       | 0                      | 0                                    | 0.010                   |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. III .....          | NEW YORK .....   | NY..... | PineBridge Investments L.P. III .....          |                                                                           | 10/20/2022 ...           |                   | 0                                  | 1,041,917                                    | 0                      | 3,451,071                            | 0.020                   |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated |                                                |                  |         |                                                |                                                                           |                          |                   |                                    | 0                                            | 6,741,613              | 0                                    | XXX                     |
| 6099999. Total - Unaffiliated                                                                             |                                                |                  |         |                                                |                                                                           |                          |                   |                                    | 0                                            | 6,758,876              | 0                                    | XXX                     |
| 6199999. Total - Affiliated                                                                               |                                                |                  |         |                                                |                                                                           |                          |                   |                                    | 0                                            | 0                      | 0                                    | XXX                     |
| .....                                                                                                     | .....                                          | .....            | .....   | .....                                          | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| .....                                                                                                     | .....                                          | .....            | .....   | .....                                          | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| .....                                                                                                     | .....                                          | .....            | .....   | .....                                          | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| 6299999 - Totals                                                                                          |                                                |                  |         |                                                |                                                                           |                          |                   |                                    | 0                                            | 6,758,876              | 0                                    | XXX                     |

SCHEDULE BA - PART 3

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

| 1                                                                                                     | 2                                                      | Location         |         | 5                                                      | 6                        | 7              | 8                                                           | Change in Book/Adjusted Carrying Value    |                                                            |                                                           |                                         |                                                            |                                                                | 15                                                          | 16             | 17                                       | 18                               | 19                            | 20                 |
|-------------------------------------------------------------------------------------------------------|--------------------------------------------------------|------------------|---------|--------------------------------------------------------|--------------------------|----------------|-------------------------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|------------------------------------------------------------|----------------------------------------------------------------|-------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|--------------------|
|                                                                                                       |                                                        | 3                | 4       |                                                        |                          |                |                                                             | 9                                         | 10                                                         | 11                                                        | 12                                      | 13                                                         | 14                                                             |                                                             |                |                                          |                                  |                               |                    |
| CUSIP Identification                                                                                  | Name or Description                                    | City             | State   | Name of Purchaser or Nature of Disposal                | Date Originally Acquired | Disposal Date  | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 .....                                                                                     | First Eagle Direct Lending Fund III, LLC ...           | BOSTON .....     | MA..... | First Eagle Direct Lending Fund III, LLC               | 10/24/2016 ...           | 08/31/2023 ... | 21,152                                                      |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 21,152                                                      | 21,152         |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | First Eagle Direct Lending Fund IV, LLC .....          | BOSTON .....     | MA..... | First Eagle Direct Lending Fund IV, LLC                | 12/03/2018 ...           | 08/24/2023 ... | 100,404                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 100,404                                                     | 100,404        |                                          |                                  | 0                             |                    |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated |                                                        |                  |         |                                                        |                          |                |                                                             | 0                                         | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 121,556                                                     | 121,556        | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                     | Audax Direct Lending Solutions D .....                 | WILMINGTON ..... | DE..... | Audax Direct Lending Solutions D                       | 10/24/2018 ...           | 08/07/2023 ... | 414,213                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 414,213                                                     | 414,213        |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Benefit Street Partners Debt Fund IV LP .....          | Wilmington ..... | DE..... | Benefit Street Partners Debt Fund IV LP                | 01/24/2017 ...           | 08/10/2023 ... | 429,394                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 429,394                                                     | 429,394        |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Goldman Sachs LP II LP .....                           | NEW YORK .....   | NY..... | Goldman Sachs LP II LP .....                           | 07/30/2019 ...           | 08/17/2023 ... | 3,057,896                                                   |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 3,057,896                                                   | 3,057,896      |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Goldman Sachs LP LP .....                              | NEW YORK .....   | NY..... | Goldman Sachs LP LP .....                              | 07/16/2016 ...           | 08/16/2023 ... | 100,241                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 100,241                                                     | 100,241        |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Golub Capital Partners Golub Capital Partners 11 ..... | Chicago .....    | IL..... | Golub Capital Partners Golub Capital Partners 11 ..... | 04/01/2018 ...           | 08/01/2023 ... | 129,365                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 129,365                                                     | 129,365        |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Golub Capital Partners GDLC Feeder Fund .....          | Chicago .....    | IL..... | Golub Capital Partners GDLC Feeder Fund                | 08/12/2022 ...           | 09/19/2023 ... | 74,610                                                      |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 74,610                                                      | 74,610         |                                          |                                  | 0                             |                    |
| 000000-00-0 .....                                                                                     | Maranon Capital L.P. Senior Credit Strategies V .....  | Chicago .....    | IL..... | Maranon Capital L.P. Senior Credit Strategies V .....  | 09/21/2017 ...           | 09/06/2023 ... | 130,496                                                     |                                           |                                                            |                                                           |                                         | 0                                                          |                                                                | 130,496                                                     | 130,496        |                                          |                                  | 0                             |                    |

STATEMENT AS OF SEPTEMBER 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 Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. ....             | NEW YORK .....   | NY..... | PineBridge Investments L.P. ....        | 11/28/2018 ...           | 08/23/2023 ... | 124,050                                                     |                                          |                                                            |                                                           |                                         | 0                                                          |                                                                | 124,050                                                     | 124,050       |                                          |                                  | 0                             |                   |
| 000000-00-0 .....                                                                                         | PineBridge Investments L.P. III .....        | NEW YORK .....   | NY..... | PineBridge Investments L.P. III .....   | 10/20/2022 ...           | 08/15/2023 ... | 392,654                                                     |                                          |                                                            |                                                           |                                         | 0                                                          |                                                                | 392,654                                                     | 392,654       |                                          |                                  | 0                             |                   |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated |                                              |                  |         |                                         |                          |                | 4,852,919                                                   | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 4,852,919                                                   | 4,852,919     | 0                                        | 0                                | 0                             | 0                 |
| 000000-00-0 .....                                                                                         | TXFL INN Office Investor Holdings, LLC ..... | Cincinnati ..... | OH..... | Cash Return .....                       | 07/01/2019 ...           | 07/14/2023 ... |                                                             |                                          |                                                            |                                                           |                                         | 0                                                          |                                                                | 25,000                                                      | 25,000        |                                          |                                  | 0                             | 1,441,665         |
| 2299999. Joint Venture Interests - Real Estate - Affiliated                                               |                                              |                  |         |                                         |                          |                | 0                                                           | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 25,000                                                      | 25,000        | 0                                        | 0                                | 0                             | 1,441,665         |
| 6099999. Total - Unaffiliated                                                                             |                                              |                  |         |                                         |                          |                | 4,974,475                                                   | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 4,974,475                                                   | 4,974,475     | 0                                        | 0                                | 0                             | 0                 |
| 6199999. Total - Affiliated                                                                               |                                              |                  |         |                                         |                          |                | 0                                                           | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 25,000                                                      | 25,000        | 0                                        | 0                                | 0                             | 1,441,665         |
| 6299999 - Totals                                                                                          |                                              |                  |         |                                         |                          |                | 4,974,475                                                   | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 4,999,475                                                   | 4,999,475     | 0                                        | 0                                | 0                             | 1,441,665         |

STATEMENT AS OF SEPTEMBER 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 .....                              |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 556         | 556        | 0                                       | 1.A .....                                                                 |
| 38378N-KB-8 .....    | GNR 2013-173 Z 3.250% 10/16/53 .....                            |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 39,617      | 39,617     | 0                                       | 1.A .....                                                                 |
| 38378N-LV-3 .....    | GNR 2013-191 Z 4.065% 11/16/53 .....                            |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 30,595      | 30,595     | 0                                       | 1.A .....                                                                 |
| 38378N-YB-3 .....    | GNR 2014-24 KZ 4.071% 01/16/54 .....                            |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 27,726      | 27,726     | 0                                       | 1.A .....                                                                 |
| 912810-TP-3 .....    | U S TREASURY 1.500% 02/15/53 .....                              |         | ...08/10/2023 ..... | Various .....                   |                           | 1,394,043   | 1,490,000  | 11,037                                  | 1.A .....                                                                 |
| 912810-TS-7 .....    | U S TREASURY 3.875% 05/15/43 .....                              |         | ...08/03/2023 ..... | MORGAN STANLEY FIXED INC .....  |                           | 4,975,594   | 5,400,000  | 46,058                                  | 1.A .....                                                                 |
| 91282C-HP-9 .....    | US TREASURY NOTES 1.375% 07/15/33 .....                         |         | ...09/07/2023 ..... | BNP SECURITIES .....            |                           | 5,410,022   | 5,680,000  | 11,732                                  | 1.A FE .....                                                              |
| 010999999999         | Subtotal - Bonds - U.S. Governments                             |         |                     |                                 |                           | 11,878,153  | 12,668,494 | 68,827                                  | XXX                                                                       |
| 731011-AW-2 .....    | REPUBLIC OF POLAND SOVEREIGN 5.500% 04/04/53 .....              | D.....  | ...08/03/2023 ..... | JEFFERIES & CO .....            |                           | 9,792,500   | 10,000,000 | 187,917                                 | 1.G FE .....                                                              |
| 77586R-AS-9 .....    | ROMANIA SOVEREIGN 7.625% 01/17/53 .....                         | D.....  | ...09/06/2023 ..... | DEUTSCHE BANK .....             |                           | 5,325,000   | 5,000,000  | 54,010                                  | 2.C FE .....                                                              |
| 030999999999         | Subtotal - Bonds - All Other Governments                        |         |                     |                                 |                           | 15,117,500  | 15,000,000 | 241,927                                 | XXX                                                                       |
| 3136AW-EH-6 .....    | FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57 .....              |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 64,389      | 64,389     | 0                                       | 1.A .....                                                                 |
| 31394F-ED-3 .....    | FNR 2005-74 NZ 6.000% 09/25/35 .....                            |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | 13,676      | 13,676     | 0                                       | 1.A .....                                                                 |
| 62630W-NR-4 .....    | TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28 .....    |         | ...07/05/2023 ..... | BARCLAYS .....                  |                           | 500,000     | 500,000    | 6,722                                   | 1.E FE .....                                                              |
| 090999999999         | Subtotal - Bonds - U.S. Special Revenues                        |         |                     |                                 |                           | 578,065     | 578,065    | 6,722                                   | XXX                                                                       |
| 72304@-AA-8 .....    | PINEBRIDGE 10.152% 09/21/32 .....                               |         | ...09/28/2023 ..... | Various .....                   |                           | 2,587,228   | 2,587,228  | 0                                       | 2.C PL .....                                                              |
| 72304@-AB-6 .....    | PINEBRIDGE 12.152% 09/21/32 .....                               |         | ...09/28/2023 ..... | Various .....                   |                           | 1,176,013   | 1,176,013  | 0                                       | 4.A PL .....                                                              |
| 035229-CN-1 .....    | ANHEUSER-BUSCH COS INC 6.500% 02/01/43 .....                    |         | ...08/03/2023 ..... | STIFEL NICHOLAS .....           |                           | 2,403,781   | 2,263,000  | 2,452                                   | 1.G FE .....                                                              |
| 115637-AL-4 .....    | BROWN-FORMAN CORP -CL B 3.750% 01/15/43 .....                   |         | ...08/14/2023 ..... | STIFEL NICHOLAS .....           |                           | 1,557,960   | 2,000,000  | 6,458                                   | 1.G FE .....                                                              |
| 15189W-AR-1 .....    | CENTERPOINT CENTERPOINT ENERGY RES 6.100% 12/01/35 .....        |         | ...07/28/2023 ..... | Tax Free Exchange .....         |                           | 9,625,361   | 7,500,000  | 102,938                                 | 2.A FE .....                                                              |
| 17888H-AA-1 .....    | CIVITAS RESOURCES INC 8.375% 07/01/28 .....                     |         | ...07/13/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | 303,400     | 296,000    | 1,240                                   | 3.C FE .....                                                              |
| 219350-BQ-7 .....    | CORNING INC 5.450% 11/15/79 .....                               |         | ...08/17/2023 ..... | SEAPORT GROUP LLC .....         |                           | 6,894,720   | 8,000,000  | 116,267                                 | 2.A FE .....                                                              |
| 29278N-AM-5 .....    | ENERGY TRANSFER PARTNERS 5.875% 01/15/24 .....                  |         | ...08/22/2023 ..... | GOLDMAN SACHS .....             |                           | 1,398,768   | 1,400,000  | 8,910                                   | 2.C FE .....                                                              |
| 302491-AV-7 .....    | FMC CORP 4.500% 10/01/49 .....                                  |         | ...08/24/2023 ..... | J P MORGAN SEC .....            |                           | 7,383,500   | 10,000,000 | 183,750                                 | 2.C FE .....                                                              |
| 36209@-AA-9 .....    | Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31 .....   |         | ...09/22/2023 ..... | Various .....                   |                           | 1,680,000   | 1,680,000  | 0                                       | 2.C PL .....                                                              |
| 36257E-AJ-2 .....    | GS Mortgage-Back2019SL1 ities 2019-SL1 B1 4.025% 01/25/59 ..... |         | ...08/01/2023 ..... | PERFORMANCE TRUST CAPITAL ..... |                           | 6,860,068   | 8,047,000  | 1,796                                   | 2.B FE .....                                                              |
| 364760-AP-3 .....    | GAP INC 3.625% 10/01/29 .....                                   |         | ...09/13/2023 ..... | BNP SECURITIES .....            |                           | 283,815     | 371,000    | 6,127                                   | 4.A FE .....                                                              |
| 42704M-AA-0 .....    | HERBALIFE/HLF FINANCING 7.875% 09/01/25 .....                   |         | ...09/13/2023 ..... | BANK of AMERICA SEC .....       |                           | 321,475     | 334,000    | 1,023                                   | 4.A FE .....                                                              |
| 45258L-AA-5 .....    | IMOLA MERGER CORP 4.750% 05/15/29 .....                         |         | ...09/13/2023 ..... | JEFFERIES & CO .....            |                           | 285,774     | 324,000    | 5,130                                   | 3.C FE .....                                                              |
| 577081-AW-2 .....    | MATTEL INC 5.450% 11/01/41 .....                                |         | ...09/07/2023 ..... | ROBERT W. BAIRD .....           |                           | 459,597     | 538,000    | 10,181                                  | 3.A FE .....                                                              |
| 58769J-AH-0 .....    | MERCEDES-BENZ FIN NA 5.880% 08/01/25 .....                      |         | ...07/31/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | 2,200,000   | 2,200,000  | 0                                       | 1.F FE .....                                                              |
| 59833C-AC-6 .....    | MIDWEST CONNECTOR CAPIT 4.625% 04/01/29 .....                   |         | ...09/18/2023 ..... | J P MORGAN SEC .....            |                           | 412,810     | 448,000    | 9,727                                   | 2.B FE .....                                                              |
| 63111X-AL-5 .....    | NASDAQ INC 6.100% 06/28/63 .....                                |         | ...07/07/2023 ..... | MARKET AXESS .....              |                           | 1,978,080   | 2,000,000  | 4,406                                   | 2.B FE .....                                                              |
| 637417-AP-1 .....    | NATL RETAIL PROP 3.100% 04/15/50 .....                          |         | ...07/20/2023 ..... | Cantor Fitzgerald Fixed .....   |                           | 2,518,304   | 4,005,000  | 34,143                                  | 2.A FE .....                                                              |
| 682695-AA-9 .....    | ONEMAIN FINANCE CORP 9.000% 01/15/29 .....                      |         | ...09/13/2023 ..... | UBS WARBURG .....               |                           | 287,138     | 285,000    | 5,914                                   | 3.B FE .....                                                              |
| 68389X-CK-9 .....    | ORACLE CORP 6.900% 11/09/52 .....                               |         | ...08/17/2023 ..... | J P MORGAN SEC .....            |                           | 5,279,600   | 5,000,000  | 97,750                                  | 2.B FE .....                                                              |
| 69354N-AC-0 .....    | PRA GROUP INC 7.375% 09/01/25 .....                             |         | ...08/08/2023 ..... | SUNTRUST .....                  |                           | 265,095     | 274,000    | 8,925                                   | 3.B FE .....                                                              |
| 73102Q-AA-4 .....    | POLAR TANKERS INC 5.951% 05/10/37 .....                         |         | ...07/24/2023 ..... | HILLTOP SECURITIES INC. ....    |                           | 976,797     | 957,166    | 12,025                                  | 1.F FE .....                                                              |
| 74340*-BM-5 .....    | PLD FUND PP PRIVATE PLACEMENT 5.760% 09/21/33 .....             |         | ...09/18/2023 ..... | PRIVATE PLACEMENT .....         |                           | 10,000,000  | 10,000,000 | 0                                       | 1.G Z .....                                                               |
| 74340*-BN-3 .....    | PLD FUND PP PRIVATE PLACEMENT 5.910% 09/21/38 .....             |         | ...09/18/2023 ..... | PRIVATE PLACEMENT .....         |                           | 10,000,000  | 10,000,000 | 0                                       | 1.G Z .....                                                               |
| 785592-AZ-9 .....    | SABINE PASS LIQUEFACTION 5.900% 09/15/37 .....                  |         | ...08/22/2023 ..... | Tax Free Exchange .....         |                           | 9,984,708   | 10,000,000 | 267,139                                 | 2.A FE .....                                                              |
| 817826-AB-6 .....    | 7-ELEVEN INC 0.800% 02/10/24 .....                              |         | ...09/29/2023 ..... | TD SECURITIES .....             |                           | 530,041     | 530,000    | 624                                     | 2.B FE .....                                                              |
| 82873M-AA-1 .....    | SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29 .....                  |         | ...09/21/2023 ..... | Various .....                   |                           | 99,901      | 121,000    | 699                                     | 4.C FE .....                                                              |
| 87303*-AA-9 .....    | THL Credit 5.000% 12/03/24 .....                                |         | ...08/31/2023 ..... | PRIVATE PLACEMENT .....         |                           | 149,162     | 149,162    | 0                                       | 1.E PL .....                                                              |
| 88579Y-AZ-4 .....    | 3M CO. 3.625% 10/15/47 .....                                    |         | ...07/06/2023 ..... | WELLS FARGO .....               |                           | 3,800,050   | 5,000,000  | 42,795                                  | 1.F FE .....                                                              |
| AUDAXI-1*-1 .....    | Audax Direct Lending Solutions 8.000% 01/01/32 .....            |         | ...08/10/2023 ..... | PRIVATE PLACEMENT .....         |                           | 3,123,510   | 3,123,510  | 0                                       | 2.A PL .....                                                              |
| 683715-AD-8 .....    | OPEN TEXT CORP 3.875% 12/01/29 .....                            | A.....  | ...07/13/2023 ..... | BARCLAYS .....                  |                           | 249,865     | 295,000    | 1,461                                   | 3.C FE .....                                                              |
| 000000-00-0 .....    | SUZANO INTL FINANCE 4.000% 01/14/25 .....                       | D.....  | ...09/01/2023 ..... | Tax Free Exchange .....         |                           | 3,986,765   | 4,000,000  | 0                                       | 2.C FE .....                                                              |

STATEMENT AS OF SEPTEMBER 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 |
| 000000-00-0                                                                                        | REPUBLIC OF PARAGUAY SOVEREIGN 6.100% 08/11/44             | D       | 08/22/2023    | MORGAN STANLEY FIXED INC     |                           | 4,562,500   | 5,000,000   | 11,014                                  | 3.A FE                                                                    |
| 03665Y-AE-5                                                                                        | ANTR 2019-2A B 8.207% 01/23/32                             | D       | 08/16/2023    | DEUTSCHE BANK                |                           | 744,844     | 750,000     | 4,275                                   | 1.C FE                                                                    |
| 05565E-CD-5                                                                                        | BMW US Capital LLC 5.930% 08/11/25                         | C       | 08/08/2023    | BANK of AMERICA SEC          |                           | 2,500,000   | 2,500,000   | 0                                       | 1.F FE                                                                    |
| 06759M-AL-5                                                                                        | Babson QLO Ltd 20161A 2016-1A CR 7.707% 07/23/30           | D       | 09/19/2023    | ROBERT W. BAIRD              |                           | 1,041,495   | 1,050,000   | 13,263                                  | 1.E FE                                                                    |
| 10554T-AG-0                                                                                        | BRASKEM NETHERLANDS 7.250% 02/13/33                        | D       | 09/08/2023    | MORGAN STANLEY FIXED INC     |                           | 323,701     | 353,000     | 2,062                                   | 2.C FE                                                                    |
| 13876R-AG-9                                                                                        | Canyon Capital C20203A 2020-3A C 8.070% 01/15/34           | D       | 08/09/2023    | MITSUBISHI UFJ SECURITIES    |                           | 994,000     | 1,000,000   | 5,604                                   | 1.F FE                                                                    |
| 21987B-BH-0                                                                                        | CODELOO INC 6.300% 09/08/53                                | D       | 09/05/2023    | BNP SECURITIES               |                           | 2,987,580   | 3,000,000   | 0                                       | 1.G FE                                                                    |
| 38175W-AE-8                                                                                        | Golub Capital Pa201631A L0 Ltd 2016-31A BR 7.731% 08/05/30 | D       | 08/16/2023    | DEUTSCHE BANK                |                           | 740,250     | 750,000     | 1,772                                   | 1.C FE                                                                    |
| 404280-AP-4                                                                                        | HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24                    | D       | 09/21/2023    | TD SECURITIES                |                           | 991,190     | 1,000,000   | 1,299                                   | 2.A FE                                                                    |
| 456837-AK-9                                                                                        | ING GROEP N V 4.100% 10/02/23                              | D       | 09/05/2023    | RBC/DAIN                     |                           | 898,812     | 900,000     | 15,888                                  | 1.G FE                                                                    |
| 46590X-AQ-9                                                                                        | JBS USA FOOD FINANCE 4.375% 02/02/52                       | D       | 08/22/2023    | Tax Free Exchange            |                           | 3,011,119   | 3,000,000   | 7,292                                   | 2.C FE                                                                    |
| 46590X-AX-4                                                                                        | JBS USA FOOD FINANCE 6.500% 12/01/52                       | D       | 08/24/2023    | Tax Free Exchange            |                           | 567,615     | 552,000     | 8,272                                   | 2.C FE                                                                    |
| 55819Y-AE-0                                                                                        | Madison Park Fun201726A 2017-26A CR 7.681% 07/29/30        | D       | 09/11/2023    | WELLS FARGO                  |                           | 1,041,075   | 1,050,000   | 9,857                                   | 1.F FE                                                                    |
| 64701H-AB-5                                                                                        | IHS HOLDING LTD 5.625% 11/29/26                            | D       | 07/27/2023    | GOLDMAN SACHS                |                           | 306,425     | 350,000     | 3,336                                   | 4.A FE                                                                    |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                         |                                                            |         |               |                              |                           | 119,769,892 | 126,165,079 | 1,015,814                               | XXX                                                                       |
| 2509999997. Total - Bonds - Part 3                                                                 |                                                            |         |               |                              |                           | 147,343,610 | 154,411,638 | 1,333,290                               | XXX                                                                       |
| 2509999998. Total - Bonds - Part 5                                                                 |                                                            |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 2509999999. Total - Bonds                                                                          |                                                            |         |               |                              |                           | 147,343,610 | 154,411,638 | 1,333,290                               | 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                                                                       |
| 00206R-10-2                                                                                        | AT&T INC                                                   |         | 09/14/2023    | S. G. COWEN SECURITIES CORP. | 13,743.000                | 207,191     | 0           | 0                                       |                                                                           |
| 015271-10-9                                                                                        | ALEXANDRIA REAL ESTATE REIT                                |         | 09/14/2023    | GOLDMAN SACHS                | 3,184.000                 | 364,039     | 0           | 0                                       |                                                                           |
| 03027X-10-0                                                                                        | AMERICAN TOWER CORP REIT                                   |         | 08/24/2023    | GOLDMAN SACHS                | 1,512.000                 | 268,010     | 0           | 0                                       |                                                                           |
| 149123-10-1                                                                                        | CATERPILLAR INC                                            |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 366.000                   | 99,808      | 0           | 0                                       |                                                                           |
| 26441C-20-4                                                                                        | DUKE ENERGY                                                |         | 08/23/2023    | GOLDMAN SACHS                | 1,256.000                 | 112,541     | 0           | 0                                       |                                                                           |
| 29364G-10-3                                                                                        | Entergy Corp                                               |         | 08/28/2023    | Various                      | 4,195.000                 | 399,949     | 0           | 0                                       |                                                                           |
| 437076-10-2                                                                                        | HOME DEPOT                                                 |         | 08/23/2023    | GOLDMAN SACHS                | 456.000                   | 148,572     | 0           | 0                                       |                                                                           |
| 459506-10-1                                                                                        | Fragrances Inc COMMON                                      |         | 08/08/2023    | S. G. COWEN SECURITIES CORP. | 15,261.000                | 1,232,232   | 0           | 0                                       |                                                                           |
| 65339F-10-1                                                                                        | NEXTERA ENERGY INC                                         |         | 09/14/2023    | Various                      | 2,333.000                 | 159,281     | 0           | 0                                       |                                                                           |
| 681919-10-6                                                                                        | OMNICOM GROUP                                              |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 1,003.000                 | 80,220      | 0           | 0                                       |                                                                           |
| 68389X-10-5                                                                                        | ORACLE CORP                                                |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 522.000                   | 61,138      | 0           | 0                                       |                                                                           |
| 718546-10-4                                                                                        | PHILLIPS 66                                                |         | 08/23/2023    | GOLDMAN SACHS                | 1,113.000                 | 124,435     | 0           | 0                                       |                                                                           |
| 744320-10-2                                                                                        | PRUDENTIAL FINANCIAL                                       |         | 08/23/2023    | GOLDMAN SACHS                | 1,510.000                 | 137,126     | 0           | 0                                       |                                                                           |
| 747525-10-3                                                                                        | QUALCOMM                                                   |         | 08/23/2023    | GOLDMAN SACHS                | 502.000                   | 55,748      | 0           | 0                                       |                                                                           |
| 808513-10-5                                                                                        | SCHWAB CORP                                                |         | 08/29/2023    | Keefe Bruyette & Woods Eq    | 8,214.000                 | 489,859     | 0           | 0                                       |                                                                           |
| 844741-10-8                                                                                        | SOUTHWEST AIR                                              |         | 08/22/2023    | Various                      | 30,261.000                | 1,033,953   | 0           | 0                                       |                                                                           |
| 854502-10-1                                                                                        | STANLEY BLACK & DECKER INC                                 |         | 08/23/2023    | GOLDMAN SACHS                | 915.000                   | 82,779      | 0           | 0                                       |                                                                           |
| 871829-10-7                                                                                        | SYSCO CORP                                                 |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 1,337.000                 | 93,792      | 0           | 0                                       |                                                                           |
| 87612E-10-6                                                                                        | TARGET CORP                                                |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 684.000                   | 84,389      | 0           | 0                                       |                                                                           |
| 89832Q-10-9                                                                                        | TRUIST FINANCIAL CORP                                      |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 2,769.000                 | 78,721      | 0           | 0                                       |                                                                           |
| 902973-30-4                                                                                        | U S BANCORP                                                |         | 07/26/2023    | S. G. COWEN SECURITIES CORP. | 7,959.000                 | 309,555     | 0           | 0                                       |                                                                           |
| 918204-10-8                                                                                        | VF CORP                                                    |         | 08/23/2023    | GOLDMAN SACHS                | 1,892.000                 | 36,273      | 0           | 0                                       |                                                                           |
| 91913Y-10-0                                                                                        | VALERO ENERGY CORP                                         |         | 08/23/2023    | GOLDMAN SACHS                | 868.000                   | 111,807     | 0           | 0                                       |                                                                           |
| 92343V-10-4                                                                                        | VERIZON COMMUNICATIONS                                     |         | 08/23/2023    | S. G. COWEN SECURITIES CORP. | 3,917.000                 | 129,707     | 0           | 0                                       |                                                                           |
| 949746-10-1                                                                                        | WELLS FARGO & CO                                           |         | 08/23/2023    | GOLDMAN SACHS                | 2,620.000                 | 108,623     | 0           | 0                                       |                                                                           |
| 963320-10-6                                                                                        | WHIRLPOOL CORP                                             |         | 08/23/2023    | GOLDMAN SACHS                | 587.000                   | 79,267      | 0           | 0                                       |                                                                           |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                            |         |               |                              |                           | 6,089,075   | XXX         | 0                                       | XXX                                                                       |
| 31337F-10-5                                                                                        | FHLB (CINCINNATI)                                          |         | 09/05/2023    | PRIVATE PLACEMENT            | 11,040.000                | 1,104,000   |             | 0                                       |                                                                           |

SCHEDULE D - PART 3

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

| 1                                                                                        | 2           | 3       | 4                | 5              | 6                               | 7           | 8         | 9                                             | 10                                                                                                     |
|------------------------------------------------------------------------------------------|-------------|---------|------------------|----------------|---------------------------------|-------------|-----------|-----------------------------------------------|--------------------------------------------------------------------------------------------------------|
| CUSIP<br>Identification                                                                  | Description | Foreign | Date<br>Acquired | Name of Vendor | Number of<br>Shares of<br>Stock | Actual Cost | Par Value | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other |             |         |                  |                |                                 | 1,104,000   | XXX       | 0                                             | XXX                                                                                                    |
| 5989999997. Total - Common Stocks - Part 3                                               |             |         |                  |                |                                 | 7,193,075   | XXX       | 0                                             | XXX                                                                                                    |
| 5989999998. Total - Common Stocks - Part 5                                               |             |         |                  |                |                                 | XXX         | XXX       | XXX                                           | XXX                                                                                                    |
| 5989999999. Total - Common Stocks                                                        |             |         |                  |                |                                 | 7,193,075   | XXX       | 0                                             | XXX                                                                                                    |
| 5999999999. Total - Preferred and Common Stocks                                          |             |         |                  |                |                                 | 7,193,075   | XXX       | 0                                             | XXX                                                                                                    |
| 6009999999 - Totals                                                                      |             |         |                  |                |                                 | 154,536,685 | XXX       | 1,333,290                                     | XXX                                                                                                    |

STATEMENT AS OF SEPTEMBER 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-<br>eign | Disposal<br>Date | Name<br>of Purchaser           | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36180W-SW-6                                        | GN GN AE4133 2.750% 09/15/30 .....                                   | .....        | 09/01/2023       | Paydown .....                  | .....                           | 87,757             | 87,757     | 83,815         | 85,936                                               | .....0                                             | 1,821                                                  | .....0                                                                        | 1,821                                                                             | .....0                                                                              | 87,757                                                        | .....0                                               | .....0                                    | .....0                              | 2,286                                                                 | 09/15/2030                                     | 1.A .....                                                                                                        |
| ..38378B-RJ-0                                        | GNR 2012-35 B 4.210% 11/16/43 .....                                  | .....        | 07/01/2023       | Paydown .....                  | .....                           | 17,267             | 17,267     | 17,806         | 17,604                                               | .....0                                             | (337)                                                  | .....0                                                                        | (337)                                                                             | .....0                                                                              | 17,267                                                        | .....0                                               | .....0                                    | .....0                              | 424                                                                   | 11/16/2043                                     | 1.A .....                                                                                                        |
| ..38378N-F3-2                                        | GNR 2014-50 C 3.400% 02/16/47 .....                                  | .....        | 09/01/2023       | Paydown .....                  | .....                           | 25,839             | 25,839     | 24,440         | 25,616                                               | .....0                                             | 223                                                    | .....0                                                                        | 223                                                                               | .....0                                                                              | 25,839                                                        | .....0                                               | .....0                                    | .....0                              | 586                                                                   | 02/16/2047                                     | 1.A .....                                                                                                        |
| ..38379U-NF-9                                        | GNR 2016-45 IO 0.650% 02/16/58 .....                                 | .....        | 09/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 890            | 616                                                  | .....0                                             | (616)                                                  | .....0                                                                        | (616)                                                                             | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 57                                                                    | 02/16/2058                                     | 1.A .....                                                                                                        |
| ..690353-4D-6                                        | DFC AGENCY DEBENTURES 5.340% 01/20/35 .....                          | .....        | 07/20/2023       | Redemption 100.0000 .....      | .....                           | 48,000             | 48,000     | 48,000         | 48,000                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 48,000                                                        | .....0                                               | .....0                                    | .....0                              | 1,710                                                                 | 01/20/2035                                     | 1.A .....                                                                                                        |
| ..690353-5A-1                                        | DFC AGENCY DEBENTURES 5.340% 05/15/24 .....                          | .....        | 08/15/2023       | Redemption 100.0000 .....      | .....                           | 100,000            | 100,000    | 100,000        | 100,000                                              | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 100,000                                                       | .....0                                               | .....0                                    | .....0                              | 3,661                                                                 | 05/15/2024                                     | 1.A .....                                                                                                        |
| ..690353-C9-6                                        | DFC 5.320% 01/15/30 .....                                            | .....        | 07/17/2023       | Redemption 100.0000 .....      | .....                           | 111,321            | 111,321    | 111,321        | 111,321                                              | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 111,321                                                       | .....0                                               | .....0                                    | .....0                              | 1,138                                                                 | 01/15/2030                                     | 1.A .....                                                                                                        |
| ..90376P-AB-7                                        | INT DEV FIN CORP 5.340% 04/20/35 .....                               | .....        | 07/20/2023       | .....                          | .....                           | 31,590             | 31,590     | 31,590         | 31,590                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 31,590                                                        | .....0                                               | .....0                                    | .....0                              | 1,125                                                                 | 04/20/2035                                     | 1.A .....                                                                                                        |
| ..912810-SQ-2                                        | U S TREASURY 1.125% 08/15/40 .....                                   | .....        | 08/07/2023       | CITADEL SECURITIES LLC .....   | .....                           | 610,855            | 1,000,000  | 861,098        | 870,195                                              | .....0                                             | 3,733                                                  | .....0                                                                        | 3,733                                                                             | .....0                                                                              | 873,929                                                       | .....0                                               | (263,073)                                 | (263,073)                           | 11,032                                                                | 08/15/2040                                     | 1.A .....                                                                                                        |
| ..91282C-GK-1                                        | US TREASURY NOTES 1.125% 01/15/33 .....                              | .....        | 09/01/2023       | BNP SECURITIES .....           | .....                           | 5,377,845          | 5,680,000  | 5,509,939      | 0                                                    | .....0                                             | 5,850                                                  | .....0                                                                        | 5,850                                                                             | .....0                                                                              | 5,515,789                                                     | .....0                                               | (137,944)                                 | (137,944)                           | 42,362                                                                | 01/15/2033                                     | 1.A .....                                                                                                        |
| ..91282C-GM-7                                        | US TREASURY NOTES 3.500% 02/15/33 .....                              | .....        | 08/03/2023       | GOLDMAN SACHS .....            | .....                           | 5,143,753          | 5,440,000  | 5,329,740      | 0                                                    | .....0                                             | 2,091                                                  | .....0                                                                        | 2,091                                                                             | .....0                                                                              | 5,331,831                                                     | .....0                                               | (188,078)                                 | (188,078)                           | 89,414                                                                | 02/15/2033                                     | 1.A .....                                                                                                        |
| ..91282C-GP-0                                        | US TREASURY NOTES 4.000% 02/29/28 .....                              | .....        | 09/20/2023       | BMO CAPITAL MARKETS CORP ..... | .....                           | 978,590            | 1,000,000  | 990,577        | 0                                                    | .....0                                             | 929                                                    | .....0                                                                        | 929                                                                               | .....0                                                                              | 991,506                                                       | .....0                                               | (12,916)                                  | (12,916)                            | 22,308                                                                | 02/29/2028                                     | 1.A .....                                                                                                        |
| 0109999999. Subtotal - Bonds - U.S. Governments      |                                                                      |              |                  |                                |                                 | 12,532,817         | 13,541,774 | 13,109,216     | 1,290,878                                            | 0                                                  | 13,694                                                 | 0                                                                             | 13,694                                                                            | 0                                                                                   | 13,134,829                                                    | 0                                                    | (602,011)                                 | (602,011)                           | 176,103                                                               | XXX                                            | XXX                                                                                                              |
| ..65412J-AB-9                                        | REPUBLIC OF NIGERIA SOVEREIGN 7.625%<br>11/28/47 .....               | D.....       | 08/07/2023       | ABSA BANK LTD .....            | .....                           | 211,700            | 290,000    | 275,790        | 276,006                                              | .....0                                             | 91                                                     | .....0                                                                        | 91                                                                                | .....0                                                                              | 276,097                                                       | .....0                                               | (64,397)                                  | (64,397)                            | 15,417                                                                | 11/28/2047                                     | 4.C FE .....                                                                                                     |
| 0309999999. Subtotal - Bonds - All Other Governments |                                                                      |              |                  |                                |                                 | 211,700            | 290,000    | 275,790        | 276,006                                              | 0                                                  | 91                                                     | 0                                                                             | 91                                                                                | 0                                                                                   | 276,097                                                       | 0                                                    | (64,397)                                  | (64,397)                            | 15,417                                                                | XXX                                            | XXX                                                                                                              |
| ..13033D-AH-8                                        | CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35 .....                    | .....        | 08/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 9,515          | 8,618                                                | .....0                                             | (8,618)                                                | .....0                                                                        | (8,618)                                                                           | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 737                                                                   | 03/25/2035                                     | 1.B FE .....                                                                                                     |
| ..13080S-ZB-3                                        | CALIFORNIA STWD CMNTYS DEV AUT NURSING HOME<br>2.050% 08/01/30 ..... | .....        | 08/01/2023       | Redemption 100.0000 .....      | .....                           | 450,000            | 450,000    | 450,000        | 450,000                                              | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 450,000                                                       | .....0                                               | .....0                                    | .....0                              | 9,225                                                                 | 08/01/2030                                     | 1.D FE .....                                                                                                     |
| ..23981M-AH-9                                        | DAYTON-MONT CO PORT AUTH 4.050% 11/15/32 .....                       | .....        | 07/14/2023       | Redemption 100.0000 .....      | .....                           | 2,820,000          | 2,820,000  | 2,820,000      | 2,820,000                                            | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 2,820,000                                                     | .....0                                               | .....0                                    | .....0                              | 75,093                                                                | 11/15/2032                                     | 1.G FE .....                                                                                                     |
| ..299620-EB-6                                        | EVANSVILLE-VANDERBURGH IND SCH EDUCATION<br>5.550% 07/15/23 .....    | .....        | 07/01/2023       | .....                          | .....                           | 2,005,000          | 2,005,000  | 2,005,000      | 2,005,000                                            | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 2,005,000                                                     | .....0                                               | .....0                                    | .....0                              | 55,639                                                                | 07/15/2023                                     | 1.B FE .....                                                                                                     |
| ..30316A-AE-1                                        | FRESB 2020-SB78 X1 1.248% 06/25/40 .....                             | .....        | 09/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 4,146          | 3,220                                                | .....0                                             | (3,220)                                                | .....0                                                                        | (3,220)                                                                           | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 389                                                                   | 06/25/2040                                     | 1.A .....                                                                                                        |
| ..3128HX-W7-6                                        | FREDDIE MAC - CMO FHR 270 300 3.000%<br>08/15/42 .....               | .....        | 09/01/2023       | Paydown .....                  | .....                           | 15,319             | 15,319     | 15,919         | 15,845                                               | .....0                                             | (527)                                                  | .....0                                                                        | (527)                                                                             | .....0                                                                              | 15,319                                                        | .....0                                               | .....0                                    | .....0                              | 295                                                                   | 08/15/2042                                     | 1.A .....                                                                                                        |
| ..31335A-UL-0                                        | FG FG G60587 4.000% 02/01/46 .....                                   | .....        | 09/01/2023       | Paydown .....                  | .....                           | 76,337             | 76,337     | 80,374         | 82,499                                               | .....0                                             | (6,162)                                                | .....0                                                                        | (6,162)                                                                           | .....0                                                                              | 76,337                                                        | .....0                                               | .....0                                    | .....0                              | 2,259                                                                 | 02/01/2046                                     | 1.A .....                                                                                                        |
| ..31339N-NT-9                                        | FREDDIE MAC - CMO FHR 2432 PH 6.000%<br>03/15/32 .....               | .....        | 09/01/2023       | Paydown .....                  | .....                           | 4,677              | 4,677      | 4,357          | 4,543                                                | .....0                                             | 133                                                    | .....0                                                                        | 133                                                                               | .....0                                                                              | 4,677                                                         | .....0                                               | .....0                                    | .....0                              | 191                                                                   | 03/15/2032                                     | 1.A .....                                                                                                        |
| ..31333J-JR-1                                        | FREDDIE MAC - CMO FHR 2126 CB 6.250%<br>02/15/29 .....               | .....        | 09/01/2023       | Paydown .....                  | .....                           | 1,381              | 1,381      | 1,390          | 1,394                                                | .....0                                             | (13)                                                   | .....0                                                                        | (13)                                                                              | .....0                                                                              | 1,381                                                         | .....0                                               | .....0                                    | .....0                              | 57                                                                    | 02/15/2029                                     | 1.A .....                                                                                                        |
| ..31337K-FG-0                                        | FHLMC FHR 2140 ND 6.500% 04/15/29 .....                              | .....        | 09/01/2023       | Paydown .....                  | .....                           | 16,560             | 16,560     | 15,364         | 16,295                                               | .....0                                             | 265                                                    | .....0                                                                        | 265                                                                               | .....0                                                                              | 16,560                                                        | .....0                                               | .....0                                    | .....0                              | 719                                                                   | 04/15/2029                                     | 1.A .....                                                                                                        |
| ..3136A3-EE-7                                        | FNR 2011-143 PZ 4.500% 01/25/42 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 104,862            | 104,862    | 114,623        | 109,467                                              | .....0                                             | (4,605)                                                | .....0                                                                        | (4,605)                                                                           | .....0                                                                              | 104,862                                                       | .....0                                               | .....0                                    | .....0                              | 3,140                                                                 | 01/25/2042                                     | 1.A .....                                                                                                        |
| ..3136A9-PB-5                                        | FNR 2012-120 AH 2.500% 02/25/32 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 11,800             | 11,800     | 11,652         | 11,734                                               | .....0                                             | 66                                                     | .....0                                                                        | 66                                                                                | .....0                                                                              | 11,800                                                        | .....0                                               | .....0                                    | .....0                              | 197                                                                   | 02/25/2032                                     | 1.A .....                                                                                                        |
| ..3136AH-VS-6                                        | FNR 2013-136 CZ 3.500% 01/25/44 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 230,586            | 230,586    | 195,825        | 210,590                                              | .....0                                             | 19,996                                                 | .....0                                                                        | 19,996                                                                            | .....0                                                                              | 230,586                                                       | .....0                                               | .....0                                    | .....0                              | 5,590                                                                 | 01/25/2044                                     | 1.A .....                                                                                                        |
| ..3137A8-SR-0                                        | FHMS FHR 3841 NW 4.500% 04/15/26 .....                               | .....        | 09/01/2023       | Paydown .....                  | .....                           | 59,470             | 59,470     | 62,044         | 59,687                                               | .....0                                             | (218)                                                  | .....0                                                                        | (218)                                                                             | .....0                                                                              | 59,470                                                        | .....0                                               | .....0                                    | .....0                              | 1,784                                                                 | 04/15/2026                                     | 1.A .....                                                                                                        |
| ..3137AB-2C-4                                        | FHR FHR 3855 HB 4.000% 05/15/26 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 133,190            | 133,190    | 134,522        | 133,087                                              | .....0                                             | 102                                                    | .....0                                                                        | 102                                                                               | .....0                                                                              | 133,190                                                       | .....0                                               | .....0                                    | .....0                              | 3,536                                                                 | 05/15/2026                                     | 1.A .....                                                                                                        |
| ..3137B2-DN-7                                        | FHR FHR 4203 NJ 3.000% 10/15/40 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 34,896             | 34,896     | 34,493         | 34,781                                               | .....0                                             | 115                                                    | .....0                                                                        | 115                                                                               | .....0                                                                              | 34,896                                                        | .....0                                               | .....0                                    | .....0                              | 696                                                                   | 10/15/2040                                     | 1.A .....                                                                                                        |
| ..3137BC-6T-0                                        | FHR FHR 4361 IV 3.500% 05/15/44 .....                                | .....        | 09/01/2023       | Paydown .....                  | .....                           | 60,640             | 60,640     | 60,173         | 60,401                                               | .....0                                             | 239                                                    | .....0                                                                        | 239                                                                               | .....0                                                                              | 60,640                                                        | .....0                                               | .....0                                    | .....0                              | 1,401                                                                 | 05/15/2044                                     | 1.A .....                                                                                                        |
| ..3137BL-N2-0                                        | FHMS K049 X1 0.677% 07/25/25 .....                                   | .....        | 09/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 30,148         | 18,481                                               | .....0                                             | (18,481)                                               | .....0                                                                        | (18,481)                                                                          | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 5,450                                                                 | 07/25/2025                                     | 1.A .....                                                                                                        |
| ..3137BR-QL-2                                        | FHMS FHR K057 X1 1.298% 07/25/26 .....                               | .....        | 09/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 31,309         | 14,785                                               | .....0                                             | (14,785)                                               | .....0                                                                        | (14,785)                                                                          | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 3,549                                                                 | 07/25/2026                                     | 1.A .....                                                                                                        |
| ..3137FJ-ZB-8                                        | FHMS K084 X1 0.335% 10/25/28 .....                                   | .....        | 09/01/2023       | Paydown .....                  | .....                           | 0                  | 0          | 7,640          | 5,456                                                | .....0                                             | (5,456)                                                | .....0                                                                        | (5,456)                                                                           | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 744                                                                   | 10/25/2028                                     | 1.A .....                                                                                                        |

## SCHEDULE D - PART 4

## E05.1

| CUSIP<br>Ident-<br>ification                         | Description                                                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value      | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change In Book/Adjusted Carrying Value                   |                                                              |                                                                                     |                                                                                         |                                                                                           | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | 22<br>NAIC<br>Design-<br>ation,<br>NAIC<br>Design-<br>ation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
|------------------------------------------------------|------------------------------------------------------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------------|--------------------------------------------------------------|-------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------------|
|                                                      |                                                                        |              |                  |                      |                                 |                    |                |                |                                                      | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | 13<br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | 14<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                        |
| ..3137FT-ZS-9                                        | FHMS K110 X1 1.813% 04/25/30 .....                                     | .....        | 09/01/2023       | Paydown .....        | .....                           | .....0             | .....0         | .....2,494     | .....1,916                                           | .....0                                                   | .....(1,916)                                                 | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....0                                                        | .....0                                               | .....0                                    | .....222                            | 04/25/2030                                                            | 1.A .....                                      |                                                                                                                        |
| ..3137FU-PE-8                                        | FHR 4988 IH 2.500% 07/25/35 .....                                      | .....        | 09/01/2023       | Paydown .....        | .....                           | .....0             | .....0         | .....46,143    | .....41,172                                          | .....0                                                   | .....(41,172)                                                | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....0                                                        | .....0                                               | .....0                                    | .....7,639                          | 07/25/2035                                                            | 1.A .....                                      |                                                                                                                        |
| ..3138EG-QR-8                                        | FN FN AL0463 3.000% 07/01/26 .....                                     | .....        | 09/01/2023       | Paydown .....        | .....                           | .....46,368        | .....46,368    | .....46,403    | .....46,324                                          | .....0                                                   | .....44                                                      | .....0                                                                              | .....44                                                                                 | .....0                                                                                    | .....46,368                                                   | .....0                                               | .....0                                    | .....930                            | 07/01/2026                                                            | 1.A .....                                      |                                                                                                                        |
| ..3138EM-LE-9                                        | FNMA FN AL4824 4.000% 09/01/43 .....                                   | .....        | 09/01/2023       | Paydown .....        | .....                           | .....11,963        | .....11,963    | .....12,561    | .....12,438                                          | .....0                                                   | .....(474)                                                   | .....0                                                                              | .....(474)                                                                              | .....0                                                                                    | .....11,963                                                   | .....0                                               | .....0                                    | .....318                            | 09/01/2043                                                            | 1.A .....                                      |                                                                                                                        |
| ..3138WG-LS-1                                        | FN FN AS6636 3.000% 10/01/45 .....                                     | .....        | 09/01/2023       | Paydown .....        | .....                           | .....91,005        | .....91,005    | .....93,217    | .....93,811                                          | .....0                                                   | .....(2,805)                                                 | .....0                                                                              | .....(2,805)                                                                            | .....0                                                                                    | .....91,005                                                   | .....0                                               | .....0                                    | .....1,976                          | 10/01/2045                                                            | 1.A .....                                      |                                                                                                                        |
| ..31392X-SH-7                                        | FHR FHR 2517 BQ 5.500% 10/15/32 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....7,712         | .....7,712     | .....7,567     | .....7,638                                           | .....0                                                   | .....75                                                      | .....0                                                                              | .....75                                                                                 | .....0                                                                                    | .....7,712                                                    | .....0                                               | .....0                                    | .....281                            | 10/15/2032                                                            | 1.A .....                                      |                                                                                                                        |
| ..31393U-L2-7                                        | FNW 2003-129 QG 5.000% 01/25/24 .....                                  | .....        | 08/01/2023       | Paydown .....        | .....                           | .....32,388        | .....32,388    | .....31,583    | .....32,253                                          | .....0                                                   | .....135                                                     | .....0                                                                              | .....135                                                                                | .....0                                                                                    | .....32,388                                                   | .....0                                               | .....0                                    | .....1,007                          | 01/25/2024                                                            | 1.A .....                                      |                                                                                                                        |
| ..31394P-X6-5                                        | FHR FHR 2756 ME 5.000% 02/15/24 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....87,189        | .....87,189    | .....86,399    | .....86,993                                          | .....0                                                   | .....196                                                     | .....0                                                                              | .....196                                                                                | .....0                                                                                    | .....87,189                                                   | .....0                                               | .....0                                    | .....2,873                          | 02/15/2024                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396E-HU-3                                        | FREDDIE MAC FHR 3063 LY 5.500% 11/15/25 .....                          | .....        | 09/01/2023       | Paydown .....        | .....                           | .....30,011        | .....30,011    | .....29,552    | .....29,889                                          | .....0                                                   | .....122                                                     | .....0                                                                              | .....122                                                                                | .....0                                                                                    | .....30,011                                                   | .....0                                               | .....0                                    | .....1,092                          | 11/15/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396G-BL-4                                        | FHR FHR 3087 KX 5.500% 12/15/25 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....39,969        | .....39,969    | .....39,288    | .....39,795                                          | .....0                                                   | .....174                                                     | .....0                                                                              | .....174                                                                                | .....0                                                                                    | .....39,969                                                   | .....0                                               | .....0                                    | .....1,461                          | 12/15/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396G-LX-7                                        | FHR FHR 3091 CB 5.500% 01/15/26 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....19,957        | .....19,957    | .....19,657    | .....19,873                                          | .....0                                                   | .....84                                                      | .....0                                                                              | .....84                                                                                 | .....0                                                                                    | .....19,957                                                   | .....0                                               | .....0                                    | .....738                            | 01/15/2026                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396G-RY-9                                        | FHR FHR 3098 HV 5.500% 01/15/26 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....33,665        | .....33,665    | .....33,128    | .....33,524                                          | .....0                                                   | .....140                                                     | .....0                                                                              | .....140                                                                                | .....0                                                                                    | .....33,665                                                   | .....0                                               | .....0                                    | .....1,238                          | 01/15/2026                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396H-FA-2                                        | FHR FHR 3107 MY 5.500% 02/15/26 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....15,846        | .....15,846    | .....15,688    | .....15,788                                          | .....0                                                   | .....58                                                      | .....0                                                                              | .....58                                                                                 | .....0                                                                                    | .....15,846                                                   | .....0                                               | .....0                                    | .....579                            | 02/15/2026                                                            | 1.A .....                                      |                                                                                                                        |
| ..31396Q-B6-5                                        | FNR 2009-73 LD 4.000% 09/25/29 .....                                   | .....        | 09/01/2023       | Paydown .....        | .....                           | .....54,682        | .....54,682    | .....48,727    | .....52,421                                          | .....0                                                   | .....2,261                                                   | .....0                                                                              | .....2,261                                                                              | .....0                                                                                    | .....54,682                                                   | .....0                                               | .....0                                    | .....1,424                          | 09/25/2029                                                            | 1.A .....                                      |                                                                                                                        |
| ..31397H-YG-7                                        | FHR FHR 3329 LB 5.500% 06/15/27 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....14,824        | .....14,824    | .....13,665    | .....14,505                                          | .....0                                                   | .....319                                                     | .....0                                                                              | .....319                                                                                | .....0                                                                                    | .....14,824                                                   | .....0                                               | .....0                                    | .....543                            | 06/15/2027                                                            | 1.A .....                                      |                                                                                                                        |
| ..31397H-YJ-1                                        | FHR FHR 3329 MB 6.000% 06/15/27 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....18,750        | .....18,750    | .....18,744    | .....18,714                                          | .....0                                                   | .....36                                                      | .....0                                                                              | .....36                                                                                 | .....0                                                                                    | .....18,750                                                   | .....0                                               | .....0                                    | .....743                            | 06/15/2027                                                            | 1.A .....                                      |                                                                                                                        |
| ..31398F-TR-2                                        | FNR 2009-91 GL 4.000% 11/25/24 .....                                   | .....        | 09/01/2023       | Paydown .....        | .....                           | .....3,414         | .....3,414     | .....3,259     | .....3,388                                           | .....0                                                   | .....26                                                      | .....0                                                                              | .....26                                                                                 | .....0                                                                                    | .....3,414                                                    | .....0                                               | .....0                                    | .....91                             | 11/25/2024                                                            | 1.A .....                                      |                                                                                                                        |
| ..31398J-N7-4                                        | FHR FHR 3573 MD 4.000% 09/15/24 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....87,994        | .....87,994    | .....84,925    | .....87,541                                          | .....0                                                   | .....453                                                     | .....0                                                                              | .....453                                                                                | .....0                                                                                    | .....87,994                                                   | .....0                                               | .....0                                    | .....2,329                          | 09/15/2024                                                            | 1.A .....                                      |                                                                                                                        |
| ..31398L-W9-5                                        | FHR FHR 3627 QH 4.000% 01/15/25 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....28,162        | .....28,162    | .....29,631    | .....28,304                                          | .....0                                                   | .....(142)                                                   | .....0                                                                              | .....(142)                                                                              | .....0                                                                                    | .....28,162                                                   | .....0                                               | .....0                                    | .....738                            | 01/15/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..31398M-AA-3                                        | FNMA 2010-9 B 4.000% 02/25/25 .....                                    | .....        | 09/01/2023       | Paydown .....        | .....                           | .....28,629        | .....28,629    | .....27,614    | .....28,468                                          | .....0                                                   | .....161                                                     | .....0                                                                              | .....161                                                                                | .....0                                                                                    | .....28,629                                                   | .....0                                               | .....0                                    | .....762                            | 02/25/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..31398N-HK-3                                        | FNR 2010-100 DB 4.500% 09/25/25 .....                                  | .....        | 09/01/2023       | Paydown .....        | .....                           | .....7,298         | .....7,298     | .....7,932     | .....7,311                                           | .....0                                                   | .....(12)                                                    | .....0                                                                              | .....(12)                                                                               | .....0                                                                                    | .....7,298                                                    | .....0                                               | .....0                                    | .....217                            | 09/25/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..31418X-Z0-4                                        | FNMA FN AD9750 3.500% 12/01/25 .....                                   | .....        | 09/01/2023       | Paydown .....        | .....                           | .....23,206        | .....23,206    | .....23,580    | .....23,341                                          | .....0                                                   | .....(135)                                                   | .....0                                                                              | .....(135)                                                                              | .....0                                                                                    | .....23,206                                                   | .....0                                               | .....0                                    | .....535                            | 12/01/2025                                                            | 1.A .....                                      |                                                                                                                        |
| ..45528S-VR-4                                        | INDIANAPOLIS IND LOC PUB IMPT BOND BANK<br>6.210% 02/01/27 .....       | .....        | 08/01/2023       | Redemption .....     | 100.0000                        | .....100,000       | .....100,000   | .....102,230   | .....100,449                                         | .....0                                                   | .....(449)                                                   | .....0                                                                              | .....(449)                                                                              | .....0                                                                                    | .....100,000                                                  | .....0                                               | .....0                                    | .....6,210                          | 02/01/2027                                                            | 1.D FE ....                                    |                                                                                                                        |
| ..60416Q-HR-8                                        | MIN HSG FIN AGY SINGLE FAMILY HSG 3.230%<br>08/01/49 .....             | .....        | 09/01/2023       | Redemption .....     | 100.0000                        | .....54,970        | .....54,970    | .....54,970    | .....54,970                                          | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....54,970                                                   | .....0                                               | .....0                                    | .....1,238                          | 08/01/2049                                                            | 1.A FE ....                                    |                                                                                                                        |
| ..62630W-JY-4                                        | TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION<br>5.600% 12/31/23 ..... | .....        | 07/01/2023       | Redemption .....     | 100.0000                        | .....1,000,000     | .....1,000,000 | .....1,000,000 | .....1,000,000                                       | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....1,000,000                                                | .....0                                               | .....0                                    | .....24,570                         | 12/31/2023                                                            | 1.F FE ....                                    |                                                                                                                        |
| ..63607V-AB-2                                        | NFAGEN GENERAL 3.278% 10/01/37 .....                                   | .....        | 07/01/2023       | Redemption .....     | 100.0000                        | .....15,000        | .....15,000    | .....15,000    | .....15,000                                          | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....15,000                                                   | .....0                                               | .....0                                    | .....123                            | 10/01/2037                                                            | 2.B FE ....                                    |                                                                                                                        |
| ..92812U-Q3-5                                        | VASHSG 2013-D A 4.300% 12/25/43 .....                                  | .....        | 09/25/2023       | Redemption .....     | 100.0000                        | .....13,957        | .....13,957    | .....13,957    | .....13,957                                          | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....13,957                                                   | .....0                                               | .....0                                    | .....254                            | 12/25/2043                                                            | 1.A FE ....                                    |                                                                                                                        |
| ..92813T-EE-6                                        | VIRGINIA ST HSG DEV AUTH HOME REV 3.250%<br>08/25/42 .....             | .....        | 09/01/2023       | Redemption .....     | 100.0000                        | .....7,435         | .....7,435     | .....7,435     | .....7,435                                           | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....7,435                                                    | .....0                                               | .....0                                    | .....142                            | 08/25/2042                                                            | 1.B FE ....                                    |                                                                                                                        |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                                                        |              |                  |                      |                                 | 7,899,112          | 7,899,112      | 8,003,843      | 7,983,101                                            | 0                                                        | (83,990)                                                     | 0                                                                                   | (83,990)                                                                                | 0                                                                                         | 7,899,112                                                     | 0                                                    | 0                                         | 0                                   | 230,964                                                               | XXX                                            | XXX                                                                                                                    |
| ..72304E-AA-8                                        | PINEBRIDGE 10.152% 09/21/32 .....                                      | .....        | 08/15/2023       | Redemption .....     | 100.0000                        | .....801,757       | .....801,757   | .....801,757   | .....204,281                                         | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....801,757                                                  | .....0                                               | .....0                                    | .....34,478                         | 09/21/2032                                                            | 2.C PL ....                                    |                                                                                                                        |
| ..72304E-AB-6                                        | PINEBRIDGE 12.152% 09/21/32 .....                                      | .....        | 08/15/2023       | Redemption .....     | 100.0000                        | .....364,435       | .....364,435   | .....364,435   | .....92,855                                          | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....364,435                                                  | .....0                                               | .....0                                    | .....18,962                         | 09/21/2032                                                            | 4.A PL ....                                    |                                                                                                                        |
| ..00091J-AA-6                                        | AB Issuer LLC 20211 2021-1 A2 3.734%<br>07/30/51 .....                 | .....        | 07/30/2023       | Paydown .....        | .....                           | .....2,000         | .....2,000     | .....2,000     | .....2,000                                           | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....2,000                                                    | .....0                                               | .....0                                    | .....56                             | 07/30/2051                                                            | 2.C FE ....                                    |                                                                                                                        |
| ..00841Y-CB-2                                        | ABMT 2015-3 B1 3.537% 04/25/45 .....                                   | .....        | 09/01/2023       | Paydown .....        | .....                           | .....18,345        | .....18,345    | .....18,762    | .....18,492                                          | .....0                                                   | .....(147)                                                   | .....0                                                                              | .....(147)                                                                              | .....0                                                                                    | .....18,345                                                   | .....0                                               | .....0                                    | .....432                            | 04/25/2045                                                            | 1.A .....                                      |                                                                                                                        |
| ..02406P-AU-4                                        | AMERICAN AXLE 6.500% 04/01/27 .....                                    | .....        | 07/10/2023       | Various .....        | .....                           | .....53,805        | .....57,000    | .....51,015    | .....51,633                                          | .....0                                                   | .....562                                                     | .....0                                                                              | .....562                                                                                | .....0                                                                                    | .....52,195                                                   | .....1,610                                           | .....1,610                                | .....2,892                          | 04/01/2027                                                            | 4.B FE ....                                    |                                                                                                                        |
| ..02665U-AA-3                                        | AH4R 2014-SFR2 A 3.786% 10/17/36 .....                                 | .....        | 09/01/2023       | Paydown .....        | .....                           | .....22,028        | .....22,028    | .....21,999    | .....21,999                                          | .....0                                                   | .....29                                                      | .....0                                                                              | .....29                                                                                 | .....0                                                                                    | .....22,028                                                   | .....0                                               | .....0                                    | .....586                            | 10/17/2036                                                            | 1.A FE ....                                    |                                                                                                                        |
| ..02665X-AA-7                                        | AH4R 2014-SFR3 A 3.678% 12/17/36 .....                                 | .....        | 09/01/2023       | Paydown .....        | .....                           | .....70,355        | .....70,355    | .....70,350    | .....70,266                                          | .....0                                                   | .....89                                                      | .....0                                                                              | .....89                                                                                 | .....0                                                                                    | .....70,355                                                   | .....0                                               | .....0                                    | .....1,747                          | 12/17/2036                                                            | 1.A FE ....                                    |                                                                                                                        |
| ..02666A-AA-6                                        | AH4R 2015-SFR1 A 3.467% 04/17/52 .....                                 | .....        | 09/01/2023       | Paydown .....        | .....                           | .....13,462        | .....13,462    | .....13,461    | .....13,447                                          | .....0                                                   | .....15                                                      | .....0                                                                              | .....15                                                                                 | .....0                                                                                    | .....13,462                                                   | .....0                                               | .....0                                    | .....311                            | 04/17/2052                                                            | 1.A FE ....                                    |                                                                                                                        |
| ..02666A-AG-3                                        | AH4R 2015-SFR1 XS 0.000% 04/17/52 .....                                | .....        | 09/01/2023       | Paydown .....        | .....                           | .....0             | .....0         | .....0         | .....0                                               | .....0                                                   | .....0                                                       | .....0                                                                              | .....0                                                                                  | .....0                                                                                    | .....0                                                        | .....0                                               | .....0                                    | .....0                              | 04/17/2052                                                            | 6. * .....                                     |                                                                                                                        |

STATEMENT AS OF SEPTEMBER 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<br>Identification | Description                                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..038779-AB-0           | ARBY'S 2020-1A A2 3.237% 07/30/50 .....         | .....        | 07/30/2023       | Paydown .....                             | .....                           | 12,500             | 12,500    | 12,500         | 12,500                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 12,500                                                        | .....0                                               | .....0                                    | .....0                              | .....303                                                              | 07/30/2050                                     | 2.C FE                                                                                                           |
| ..039524-AA-1           | ARCHES BUYER INC 4.250% 06/01/28 .....          | .....        | 09/13/2023       | Various .....                             | .....                           | 293,535            | 340,000   | 338,715        | 338,998                                              | .....0                                             | 108                                                    | .....0                                                                        | 108                                                                               | .....0                                                                              | 339,106                                                       | .....0                                               | (45,571)                                  | (45,571)                            | 11,399                                                                | 06/01/2028                                     | 4.B FE                                                                                                           |
| ..06053F-AA-7           | BANK OF AMERICA CORP 4.100% 07/24/23 .....      | .....        | 07/24/2023       | Maturity<br>Cantor Fitzgerald Fixed ..... | .....                           | 400,000            | 400,000   | 398,760        | 0                                                    | .....0                                             | 1,240                                                  | .....0                                                                        | 1,240                                                                             | .....0                                                                              | 400,000                                                       | .....0                                               | .....0                                    | .....0                              | 8,200                                                                 | 07/24/2023                                     | 1.G FE                                                                                                           |
| ..117043-AU-3           | BRUNSWICK CORP 4.400% 09/15/32 .....            | .....        | 07/21/2023       | .....                                     | .....                           | 71,944             | 82,000    | 80,678         | 80,748                                               | .....0                                             | 60                                                     | .....0                                                                        | 60                                                                                | .....0                                                                              | 80,807                                                        | .....0                                               | (8,863)                                   | (8,863)                             | 3,107                                                                 | 09/15/2032                                     | 2.B FE                                                                                                           |
| ..12467A-AF-5           | C&S GROUP ENTERPRISES LL 5.000% 12/15/28 .....  | .....        | 09/05/2023       | BTIG LLC .....                            | .....                           | 542,080            | 704,000   | 710,255        | 707,845                                              | .....0                                             | (877)                                                  | .....0                                                                        | (877)                                                                             | .....0                                                                              | 706,969                                                       | .....0                                               | (164,889)                                 | (164,889)                           | 25,526                                                                | 12/15/2028                                     | 4.B FE                                                                                                           |
| ..12526W-AA-7           | Cascade Funding 2022HB8 Trust 2022-HB8 A .....  | .....        | 09/25/2023       | Paydown .....                             | .....                           | 688,711            | 688,711   | 675,071        | 678,535                                              | .....0                                             | 10,176                                                 | .....0                                                                        | 10,176                                                                            | .....0                                                                              | 688,711                                                       | .....0                                               | .....0                                    | .....0                              | 16,886                                                                | 04/25/2025                                     | 1.A FE                                                                                                           |
| ..12563L-AN-7           | CLIF 2020-1A A 2.080% 09/18/45 .....            | .....        | 09/18/2023       | Paydown .....                             | .....                           | 346,500            | 346,500   | 346,373        | 346,373                                              | .....0                                             | 127                                                    | .....0                                                                        | 127                                                                               | .....0                                                                              | 346,500                                                       | .....0                                               | .....0                                    | .....0                              | 4,805                                                                 | 09/18/2045                                     | 1.F FE                                                                                                           |
| ..12647P-AF-5           | CSMC 2013-7 A5 3.000% 08/25/43 .....            | .....        | 09/01/2023       | Paydown .....                             | .....                           | 8,266              | 8,266     | 8,247          | 8,248                                                | .....0                                             | 18                                                     | .....0                                                                        | 18                                                                                | .....0                                                                              | 8,266                                                         | .....0                                               | .....0                                    | .....0                              | 172                                                                   | 08/25/2043                                     | 1.A                                                                                                              |
| ..12654P-AE-8           | CSMC 2018-RPL9 A 3.850% 09/25/57 .....          | .....        | 09/01/2023       | Paydown .....                             | .....                           | 27,660             | 27,660    | 27,498         | 27,501                                               | .....0                                             | 159                                                    | .....0                                                                        | 159                                                                               | .....0                                                                              | 27,660                                                        | .....0                                               | .....0                                    | .....0                              | 707                                                                   | 09/25/2057                                     | 1.A                                                                                                              |
| ..126694-HK-7           | CWHL 2005-25 A6 5.500% 11/25/35 .....           | .....        | 07/01/2023       | Paydown .....                             | .....                           | 0                  | 0         | 51             | 28                                                   | .....0                                             | (27)                                                   | .....0                                                                        | (27)                                                                              | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 1                                                                     | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..13123X-AZ-5           | CALLON PETROLEUM CO 6.375% 07/01/26 .....       | .....        | 07/17/2023       | CITIGROUP GLOBAL MKTS .....               | .....                           | 290,080            | 296,000   | 277,500        | 0                                                    | .....0                                             | 1,977                                                  | .....0                                                                        | 1,977                                                                             | .....0                                                                              | 279,477                                                       | .....0                                               | 10,603                                    | 10,603                              | 10,379                                                                | 07/01/2026                                     | 4.A FE                                                                                                           |
| ..15189W-AQ-3           | CENTERPOINT CENTERPOINT ENERGY RES 6.100% ..... | .....        | 07/28/2023       | Tax Free Exchange .....                   | .....                           | 9,625,361          | 7,500,000 | 9,748,551      | 9,715,055                                            | .....0                                             | (89,694)                                               | .....0                                                                        | (89,694)                                                                          | .....0                                                                              | 9,625,361                                                     | .....0                                               | .....0                                    | .....0                              | 331,688                                                               | 12/01/2035                                     | 1.G FE                                                                                                           |
| ..172062-AF-8           | CINCINNATI FINANCIAL 6.920% 05/15/28 .....      | .....        | 08/22/2023       | STIFEL NICHOLAS .....                     | .....                           | 2,113,640          | 2,000,000 | 2,145,480      | 2,063,098                                            | .....0                                             | (6,631)                                                | .....0                                                                        | (6,631)                                                                           | .....0                                                                              | 2,056,467                                                     | .....0                                               | 57,173                                    | 57,173                              | 107,260                                                               | 05/15/2028                                     | 1.G FE                                                                                                           |
| ..17307G-L9-7           | CLMTI 2005-9 22A3 6.000% 11/25/35 .....         | .....        | 09/01/2023       | Paydown .....                             | .....                           | 4,636              | 5,732     | 3,731          | 3,776                                                | .....0                                             | 860                                                    | .....0                                                                        | 860                                                                               | .....0                                                                              | 4,636                                                         | .....0                                               | .....0                                    | .....0                              | 223                                                                   | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..17321L-AA-7           | CLMTI 2013-J1 A1 3.500% 10/25/43 .....          | .....        | 09/01/2023       | Paydown .....                             | .....                           | 2,824              | 2,824     | 2,766          | 2,797                                                | .....0                                             | 27                                                     | .....0                                                                        | 27                                                                                | .....0                                                                              | 2,824                                                         | .....0                                               | .....0                                    | .....0                              | 66                                                                    | 10/25/2043                                     | 1.A                                                                                                              |
| ..17324D-BA-1           | CGMT 2015-P1 XA 0.848% 09/15/48 .....           | .....        | 09/01/2023       | Paydown .....                             | .....                           | 0                  | 0         | 5,373          | 3,045                                                | .....0                                             | (3,045)                                                | .....0                                                                        | (3,045)                                                                           | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 966                                                                   | 09/15/2048                                     | 1.A FE                                                                                                           |
| ..18064P-AD-1           | CALRIV SCI HLD CORP 4.875% 07/01/29 .....       | .....        | 07/13/2023       | JEFFERIES & CO .....                      | .....                           | 264,763            | 295,000   | 298,414        | 300,338                                              | .....0                                             | (786)                                                  | .....0                                                                        | (786)                                                                             | .....0                                                                              | 299,552                                                       | .....0                                               | (34,790)                                  | (34,790)                            | 679                                                                   | 07/01/2029                                     | 4.C FE                                                                                                           |
| ..19260M-AA-4           | COIN 2017-1A A2 5.216% 04/25/47 .....           | .....        | 07/25/2023       | Paydown .....                             | .....                           | 12,500             | 12,500    | 12,500         | 12,500                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 12,500                                                        | .....0                                               | .....0                                    | .....0                              | 570                                                                   | 04/25/2047                                     | 2.C FE                                                                                                           |
| ..225310-AM-3           | CREDIT ACCEPTANC 6.625% 03/15/26 .....          | .....        | 08/09/2023       | STIFEL NICHOLAS .....                     | .....                           | 345,290            | 355,000   | 365,218        | 361,113                                              | .....0                                             | (3,057)                                                | .....0                                                                        | (3,057)                                                                           | .....0                                                                              | 358,056                                                       | .....0                                               | (12,766)                                  | (12,766)                            | 21,298                                                                | 03/15/2026                                     | 3.C FE                                                                                                           |
| ..22970*-AA-8           | BNSF LEASE PP 4.070% 05/15/34 .....             | .....        | 09/15/2023       | Redemption 100.0000 .....                 | .....                           | 34,868             | 34,868    | 34,868         | 34,868                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 34,868                                                        | .....0                                               | .....0                                    | .....0                              | 965                                                                   | 05/15/2034                                     | 1.D PL                                                                                                           |
| ..23036B-AW-6           | DBJPM 2020-C9 XA 1.824% 09/15/53 .....          | .....        | 09/01/2023       | Paydown .....                             | .....                           | 0                  | 0         | 3,006          | 2,173                                                | .....0                                             | (2,173)                                                | .....0                                                                        | (2,173)                                                                           | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 305                                                                   | 09/15/2053                                     | 1.A FE                                                                                                           |
| ..25755T-AH-3           | DPABS 2017-1A A23 4.118% 07/25/47 .....         | .....        | 07/25/2023       | Paydown .....                             | .....                           | 20,000             | 20,000    | 20,092         | 20,087                                               | .....0                                             | (87)                                                   | .....0                                                                        | (87)                                                                              | .....0                                                                              | 20,000                                                        | .....0                                               | .....0                                    | .....0                              | 618                                                                   | 07/25/2047                                     | 2.A FE                                                                                                           |
| ..26208L-AE-8           | HONK 2019-2A A2 3.981% 10/20/49 .....           | .....        | 07/20/2023       | Paydown .....                             | .....                           | 10,625             | 10,625    | 10,625         | 10,625                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 10,625                                                        | .....0                                               | .....0                                    | .....0                              | 317                                                                   | 10/20/2049                                     | 2.C FE                                                                                                           |
| ..26209X-AA-9           | HONK 2020-1A A2 3.786% 07/20/50 .....           | .....        | 07/20/2023       | Paydown .....                             | .....                           | 1,250              | 1,250     | 1,312          | 1,296                                                | .....0                                             | (46)                                                   | .....0                                                                        | (46)                                                                              | .....0                                                                              | 1,250                                                         | .....0                                               | .....0                                    | .....0                              | 35                                                                    | 07/20/2050                                     | 2.C FE                                                                                                           |
| ..26209X-AC-5           | HONK 2020-2A A2 3.237% 01/20/51 .....           | .....        | 07/20/2023       | Paydown .....                             | .....                           | 1,250              | 1,250     | 1,287          | 1,278                                                | .....0                                             | (28)                                                   | .....0                                                                        | (28)                                                                              | .....0                                                                              | 1,250                                                         | .....0                                               | .....0                                    | .....0                              | 30                                                                    | 01/20/2051                                     | 2.C FE                                                                                                           |
| ..28932M-AA-3           | ELM RD GENERATING STAT 5.209% 02/11/30 .....    | .....        | 08/11/2023       | Redemption 100.0000 .....                 | .....                           | 87,482             | 87,482    | 87,482         | 87,482                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 87,482                                                        | .....0                                               | .....0                                    | .....0                              | 4,557                                                                 | 02/11/2030                                     | 1.F FE                                                                                                           |
| ..28932M-AG-0           | ELM RD GENERATING STAT 4.673% 01/19/31 .....    | .....        | 07/19/2023       | Various .....                             | .....                           | 82,713             | 82,713    | 82,713         | 82,713                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 82,713                                                        | .....0                                               | .....0                                    | .....0                              | 3,865                                                                 | 01/19/2031                                     | 1.F FE                                                                                                           |
| ..29977K-AA-1           | EVER 2013-2 A 3.000% 06/25/43 .....             | .....        | 09/01/2023       | Paydown .....                             | .....                           | 18,850             | 18,850    | 18,697         | 18,780                                               | .....0                                             | 71                                                     | .....0                                                                        | 71                                                                                | .....0                                                                              | 18,850                                                        | .....0                                               | .....0                                    | .....0                              | 372                                                                   | 06/25/2043                                     | 1.A                                                                                                              |
| ..30296A-AN-7           | FREMF 2017-K 61 0.100% 12/25/49 .....           | .....        | 09/01/2023       | Paydown .....                             | .....                           | 0                  | 0         | 26,203         | 16,431                                               | .....0                                             | (16,431)                                               | .....0                                                                        | (16,431)                                                                          | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 3,313                                                                 | 12/25/2049                                     | 1.A FE                                                                                                           |
| ..34417M-AB-3           | FOCUS 2017-1A A211 5.093% 04/30/47 .....        | .....        | 07/30/2023       | Paydown .....                             | .....                           | 1,750              | 1,750     | 1,817          | 1,800                                                | .....0                                             | (50)                                                   | .....0                                                                        | (50)                                                                              | .....0                                                                              | 1,750                                                         | .....0                                               | .....0                                    | .....0                              | 67                                                                    | 04/30/2047                                     | 2.B FE                                                                                                           |
| ..34417Q-AA-6           | FOCUS 2018-1 A2 5.184% 10/30/48 .....           | .....        | 07/30/2023       | Paydown .....                             | .....                           | 7,500              | 7,500     | 7,500          | 7,500                                                | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 7,500                                                         | .....0                                               | .....0                                    | .....0                              | 292                                                                   | 10/30/2048                                     | 2.B FE                                                                                                           |
| ..34417R-AB-2           | Focus Brands Fun20171A 2022-1 A2 7.206% .....   | .....        | 07/30/52         | Paydown .....                             | .....                           | 12,500             | 12,500    | 12,500         | 12,500                                               | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 12,500                                                        | .....0                                               | .....0                                    | .....0                              | 676                                                                   | 07/30/2052                                     | 2.B FE                                                                                                           |
| ..36228F-2R-6           | GSR 2004-6F 3A4 6.500% 05/25/34 .....           | .....        | 09/01/2023       | Paydown .....                             | .....                           | 577                | 577       | 551            | 558                                                  | .....0                                             | 20                                                     | .....0                                                                        | 20                                                                                | .....0                                                                              | 577                                                           | .....0                                               | .....0                                    | .....0                              | 25                                                                    | 05/25/2034                                     | 1.A FM                                                                                                           |
| ..36260R-AB-5           | GSMS 2020-PJ6 A2 2.500% 05/25/51 .....          | .....        | 09/01/2023       | Paydown .....                             | .....                           | 69,964             | 69,964    | 72,642         | 72,296                                               | .....0                                             | (2,332)                                                | .....0                                                                        | (2,332)                                                                           | .....0                                                                              | 69,964                                                        | .....0                                               | .....0                                    | .....0                              | 1,205                                                                 | 05/25/2051                                     | 1.A                                                                                                              |
| ..36267T-AG-3           | GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 ..... | .....        | 09/01/2023       | Paydown .....                             | .....                           | 82,662             | 82,662    | 74,344         | 0                                                    | .....0                                             | 8,318                                                  | .....0                                                                        | 8,318                                                                             | .....0                                                                              | 82,662                                                        | .....0                                               | .....0                                    | .....0                              | 1,579                                                                 | 02/25/2053                                     | 1.A FE                                                                                                           |
| ..39121J-A@-9           | GREAT RIVER ENERGY PP 6.060% 07/01/26 .....     | .....        | 07/01/2023       | Redemption 100.0000 .....                 | .....                           | 777,778            | 777,778   | 777,778        | 777,778                                              | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 777,778                                                       | .....0                                               | .....0                                    | .....0                              | 47,133                                                                | 07/01/2026                                     | 1.G                                                                                                              |
| ..411707-AH-5           | HNGRY 2020-1A A2 3.981% 12/20/50 .....          | .....        | 09/20/2023       | Paydown .....                             | .....                           | 2,500              | 2,500     | 2,596          | 2,573                                                | .....0                                             | (73)                                                   | .....0                                                                        | (73)                                                                              | .....0                                                                              | 2,500                                                         | .....0                                               | .....0                                    | .....0                              | 75                                                                    | 12/20/2050                                     | 2.B FE                                                                                                           |
| ..45822P-20-4           | INTEGRYS ENERGY PREFERRED .....                 | .....        | 08/01/2023       | PRIVATE PLACEMENT .....                   | .....                           | 4,750,000          | 190,000   | 4,993,200      | 4,993,200                                            | .....0                                             | 0                                                      | .....0                                                                        | 0                                                                                 | .....0                                                                              | 4,993,200                                                     | .....0                                               | (243,200)                                 | (243,200)                           | 213,750                                                               | 08/01/2023                                     | 2.B FE                                                                                                           |
| ..46284V-AC-5           | IRON MOUNTAIN INC 4.875% 09/15/27 .....         | .....        | 09/14/2023       | STIFEL NICHOLAS .....                     | .....                           | 329,706            | 355,000   | 354,864        | 354,879                                              | .....0                                             | 23                                                     | .....0                                                                        | 23                                                                                | .....0                                                                              | 354,902                                                       | .....0                                               | (25,196)                                  | (25,196)                            | 17,422                                                                | 09/15/2027                                     | 3.C FE                                                                                                           |
| ..46590M-AT-7           | JPMCC 2016-JP2 XA 1.940% 08/15/49 .....         | .....        | 09/01/2023       | Paydown .....                             | .....                           | 0                  | 0         | 39,381         | 15,141                                               | .....0                                             | (15,141)                                               | .....0                                                                        | (15,141)                                                                          | .....0                                                                              | 0                                                             | .....0                                               | .....0                                    | .....0                              | 3,462                                                                 | 08/15/2049                                     | 1.A FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 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 |
| ..466247-SE-4         | JPMIT 2005-A5 1A2 4.395% 08/25/35 .....                      | .....    | 09/01/2023    | Paydown .....                                | .....                     | 2,866          | 2,866      | 2,426       | 2,788                                    | .....0                                    | .....78                                   | .....0                                                     | .....78                                                      | .....0                                                         | 2,866                                          | .....0                                   | .....0                           | .....0                        | .....63                                             | 08/25/2035                        | 1.A FM                                                                       |
| ..46641B-AE-3         | JPMCC 2013-C16 ASB 3.674% 12/15/46 .....                     | .....    | 07/01/2023    | Paydown .....                                | .....                     | 58,790         | 58,790     | 60,554      | 58,798                                   | .....0                                    | .....(7)                                  | .....0                                                     | .....(7)                                                     | .....0                                                         | 58,790                                         | .....0                                   | .....0                           | .....0                        | .....1,260                                          | 12/15/2046                        | 1.A                                                                          |
| ..46648H-AY-9         | JPMIT 2017-2 B1 3.648% 05/25/47 .....                        | .....    | 09/01/2023    | Paydown .....                                | .....                     | 35,689         | 35,689     | 35,761      | 35,672                                   | .....0                                    | .....17                                   | .....0                                                     | .....17                                                      | .....0                                                         | 35,689                                         | .....0                                   | .....0                           | .....0                        | .....890                                            | 05/25/2047                        | 1.A                                                                          |
| ..46651A-BD-3         | JP Morgan Mor tga2019LTV2 2019-LTV2 B4 4.676% 12/25/49 ..... | .....    | 09/01/2023    | Paydown .....                                | .....                     | 25,340         | 25,340     | 23,295      | .....0                                   | .....0                                    | 2,045                                     | .....0                                                     | 2,045                                                        | .....0                                                         | 25,340                                         | .....0                                   | .....0                           | .....0                        | .....742                                            | 12/25/2049                        | 2.A FE                                                                       |
| ..46651Y-AC-4         | JPMIT 2019-9 A3 3.500% 05/25/50 .....                        | .....    | 09/01/2023    | Paydown .....                                | .....                     | 45,290         | 45,290     | 45,926      | 45,652                                   | .....0                                    | .....(362)                                | .....0                                                     | .....(362)                                                   | .....0                                                         | 45,290                                         | .....0                                   | .....0                           | .....0                        | .....1,149                                          | 05/25/2050                        | 1.A                                                                          |
| ..46652H-AC-0         | JPMIM 2020-ATR1 A3 3.000% 02/25/50 .....                     | .....    | 09/01/2023    | Paydown .....                                | .....                     | 53,566         | 53,566     | 55,290      | 55,272                                   | .....0                                    | .....(1,707)                              | .....0                                                     | .....(1,707)                                                 | .....0                                                         | 53,566                                         | .....0                                   | .....0                           | .....0                        | .....1,152                                          | 02/25/2050                        | 1.A                                                                          |
| ..47760Q-AB-9         | JIMMY 2017-1A A211 4.846% 07/30/47 .....                     | .....    | 07/30/2023    | Paydown .....                                | .....                     | 2,500          | 2,500      | 2,677       | 2,696                                    | .....0                                    | .....(196)                                | .....0                                                     | .....(196)                                                   | .....0                                                         | 2,500                                          | .....0                                   | .....0                           | .....0                        | .....91                                             | 07/30/2047                        | 2.B FE                                                                       |
| ..47760Q-AG-8         | JIMMY 2022-1A A23 4.352% 04/30/52 .....                      | .....    | 07/30/2023    | Paydown .....                                | .....                     | 12,500         | 12,500     | 12,500      | 12,500                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 12,500                                         | .....0                                   | .....0                           | .....0                        | .....408                                            | 04/30/2052                        | 2.B FE                                                                       |
| ..49427R-AQ-5         | KILROY REALTY LP 2.500% 11/15/32 .....                       | .....    | 08/17/2023    | Various .....                                | .....                     | 63,129         | 91,000     | 59,198      | .....0                                   | .....0                                    | 814                                       | .....0                                                     | 814                                                          | .....0                                                         | 60,012                                         | .....0                                   | .....3,117                       | .....3,117                    | 1,729                                               | 11/15/2032                        | 2.B FE                                                                       |
| ..55261F-AJ-3         | M & T BANK CORP 3.550% 07/26/23 .....                        | .....    | 07/26/2023    | Maturity .....                               | .....                     | 6,000,000      | 6,000,000  | 5,995,380   | 5,999,319                                | .....0                                    | .....681                                  | .....0                                                     | .....681                                                     | .....0                                                         | 6,000,000                                      | .....0                                   | .....0                           | .....0                        | .....213,000                                        | 07/26/2023                        | 1.G FE                                                                       |
| ..57643M-HD-9         | MASTR 2004-10 4A4 5.500% 11/25/34 .....                      | .....    | 09/01/2023    | Paydown .....                                | .....                     | 1,122          | 1,122      | .....987    | 1,014                                    | .....0                                    | .....108                                  | .....0                                                     | .....108                                                     | .....0                                                         | 1,122                                          | .....0                                   | .....0                           | .....0                        | .....41                                             | 11/25/2034                        | 1.A FM                                                                       |
| ..59981H-AB-7         | MCMLT 2017-1 M1 3.250% 11/25/58 .....                        | .....    | 09/01/2023    | Paydown .....                                | .....                     | 1,192,876      | 1,192,876  | 1,158,492   | 1,190,619                                | .....0                                    | 2,258                                     | .....0                                                     | 2,258                                                        | .....0                                                         | 1,192,876                                      | .....0                                   | .....0                           | .....0                        | .....25,336                                         | 11/25/2058                        | 1.A                                                                          |
| ..608190-AL-8         | MOHAWK INDUSTRIES INC 3.625% 05/15/30 .....                  | .....    | 07/06/2023    | Various .....                                | .....                     | 650,666        | 726,000    | 663,484     | 666,351                                  | .....0                                    | 3,523                                     | .....0                                                     | 3,523                                                        | .....0                                                         | 669,874                                        | .....0                                   | .....(19,209)                    | .....(19,209)                 | 17,012                                              | 05/15/2030                        | 2.A FE                                                                       |
| ..61763K-AY-0         | MSBAM 2014-C15 ASB 3.654% 04/15/47 .....                     | .....    | 09/01/2023    | Paydown .....                                | .....                     | 110,831        | 110,831    | 114,154     | 110,988                                  | .....0                                    | .....(157)                                | .....0                                                     | .....(157)                                                   | .....0                                                         | 110,831                                        | .....0                                   | .....0                           | .....0                        | .....2,696                                          | 04/15/2047                        | 1.A                                                                          |
| ..62942K-AA-4         | NPPMT 2013-1 A1 3.250% 07/25/43 .....                        | .....    | 09/01/2023    | Paydown .....                                | .....                     | 18,955         | 18,955     | 18,482      | 18,699                                   | .....0                                    | 257                                       | .....0                                                     | 257                                                          | .....0                                                         | 18,955                                         | .....0                                   | .....0                           | .....0                        | .....383                                            | 07/25/2043                        | 1.A                                                                          |
| ..64016N-AA-5         | NBLY 2021-1A A2 3.584% 04/30/51 .....                        | .....    | 07/30/2023    | Paydown .....                                | .....                     | 2,500          | 2,500      | 2,514       | 2,511                                    | .....0                                    | .....(11)                                 | .....0                                                     | .....(11)                                                    | .....0                                                         | 2,500                                          | .....0                                   | .....0                           | .....0                        | .....67                                             | 04/30/2051                        | 2.C FE                                                                       |
| ..64016N-AC-1         | NBLY 2022-1A A2 3.695% 01/30/52 .....                        | .....    | 07/30/2023    | Paydown .....                                | .....                     | 12,500         | 12,500     | 12,500      | 12,500                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 12,500                                         | .....0                                   | .....0                           | .....0                        | .....346                                            | 01/30/2052                        | 2.C FE                                                                       |
| ..69349A-AA-0         | PNC CAPITAL TRUST C 6.241% 06/01/28 .....                    | .....    | 08/04/2023    | MARKET AXESS .....                           | .....                     | 27,376         | 29,000     | 27,985      | 28,196                                   | .....0                                    | .....71                                   | .....0                                                     | .....71                                                      | .....0                                                         | 28,267                                         | .....0                                   | .....(891)                       | .....(891)                    | 1,129                                               | 06/01/2028                        | 2.B FE                                                                       |
| ..69357X-AA-9         | PPP III 20218 2021-8 A 6.445% 08/09/37 .....                 | .....    | 09/14/2023    | Paydown .....                                | .....                     | 421,594        | 421,594    | 421,594     | 421,594                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 421,594                                        | .....0                                   | .....0                           | .....0                        | .....17,940                                         | 08/09/2037                        | 1.A FE                                                                       |
| ..69403W-AB-3         | PACIFIC BEACON LLC 5.755% 07/15/26 .....                     | .....    | 07/15/2023    | Redemption 100.0000 .....                    | .....                     | 85,360         | 85,360     | 72,556      | 81,575                                   | .....0                                    | 3,785                                     | .....0                                                     | 3,785                                                        | .....0                                                         | 85,360                                         | .....0                                   | .....0                           | .....0                        | .....3,792                                          | 07/15/2026                        | 2.B FE                                                                       |
| ..69410P-AA-1         | PACEwell 5 Trust20211 2021-1 A 2.628% 10/10/59 .....         | .....    | 09/10/2023    | Paydown .....                                | .....                     | 107,639        | 107,639    | 107,632     | 107,782                                  | .....0                                    | .....(143)                                | .....0                                                     | .....(143)                                                   | .....0                                                         | 107,639                                        | .....0                                   | .....0                           | .....0                        | .....1,829                                          | 10/10/2059                        | 1.A FE                                                                       |
| ..69410T-AA-3         | PACEwell 8 Trust20231 2023-1 A 5.500% 02/10/62 .....         | .....    | 08/10/2023    | Paydown .....                                | .....                     | 17,786         | 17,786     | 17,021      | .....0                                   | .....0                                    | 765                                       | .....0                                                     | 765                                                          | .....0                                                         | 17,786                                         | .....0                                   | .....0                           | .....0                        | .....337                                            | 02/10/2062                        | 1.A FE                                                                       |
| ..72303#-AA-7         | PINEBRIDGE 6.000% 12/31/31 .....                             | .....    | 08/23/2023    | Redemption 100.0000 .....                    | .....                     | 133,805        | 133,805    | 133,805     | 119,669                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 133,805                                        | .....0                                   | .....0                           | .....0                        | .....6,973                                          | 12/31/2031                        | 1.E PL                                                                       |
| ..72703P-AB-9         | PLNT 2018-1A A211 4.666% 09/05/48 .....                      | .....    | 09/05/2023    | Paydown .....                                | .....                     | 12,500         | 12,500     | 12,500      | 12,500                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 12,500                                         | .....0                                   | .....0                           | .....0                        | .....437                                            | 09/05/2048                        | 2.C FE                                                                       |
| ..72703P-AC-7         | PLNT 2019-1A A2 3.858% 12/05/49 .....                        | .....    | 09/05/2023    | Paydown .....                                | .....                     | 12,500         | 12,500     | 12,500      | 12,500                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 12,500                                         | .....0                                   | .....0                           | .....0                        | .....362                                            | 12/05/2049                        | 2.C FE                                                                       |
| ..73019#-AB-8         | PNC EQUIP FIN LLC PP 3.000% 09/13/27 .....                   | .....    | 09/13/2023    | Progress ResidemSFR10 st 2021-SFR10 E2 ..... | .....                     | 34,755         | 34,755     | 34,755      | 34,755                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 34,755                                         | .....0                                   | .....0                           | .....0                        | .....1,043                                          | 09/13/2027                        | 1.D                                                                          |
| ..74333W-AL-6         | 3.666% 12/17/40 .....                                        | .....    | 09/01/2023    | Paydown .....                                | .....                     | 38,652         | 38,652     | 38,650      | 38,642                                   | .....0                                    | .....11                                   | .....0                                                     | .....11                                                      | .....0                                                         | 38,652                                         | .....0                                   | .....0                           | .....0                        | .....795                                            | 12/17/2040                        | 2.C FE                                                                       |
| ..74387L-AC-5         | PFMT 2019-1 A2 3.000% 12/25/49 .....                         | .....    | 09/01/2023    | Paydown .....                                | .....                     | 23,451         | 23,451     | 23,586      | 23,601                                   | .....0                                    | .....(150)                                | .....0                                                     | .....(150)                                                   | .....0                                                         | 23,451                                         | .....0                                   | .....0                           | .....0                        | .....499                                            | 12/25/2049                        | 1.A                                                                          |
| ..74742#-AA-4         | SUN HOLDINGS PP 4.340% 08/15/51 .....                        | .....    | 08/15/2023    | Redemption 100.0000 .....                    | .....                     | 18,227         | 18,227     | 18,409      | 18,405                                   | .....0                                    | .....(178)                                | .....0                                                     | .....(178)                                                   | .....0                                                         | 18,227                                         | .....0                                   | .....0                           | .....0                        | .....473                                            | 08/15/2051                        | 1.D PL                                                                       |
| ..74968R-AA-3         | RPIT 2019-1 A 2.750% 10/25/63 .....                          | .....    | 09/25/2023    | Paydown .....                                | .....                     | 61,567         | 61,567     | 61,557      | 61,562                                   | .....0                                    | .....5                                    | .....0                                                     | .....5                                                       | .....0                                                         | 61,567                                         | .....0                                   | .....0                           | .....0                        | .....989                                            | 10/25/2063                        | 1.A FE                                                                       |
| ..76112B-SF-8         | RAMP 2005-SP1 1A6 5.000% 09/25/34 .....                      | .....    | 09/01/2023    | Paydown .....                                | .....                     | 18,040         | 18,040     | 15,007      | 17,374                                   | .....0                                    | 666                                       | .....0                                                     | 666                                                          | .....0                                                         | 18,040                                         | .....0                                   | .....0                           | .....0                        | .....602                                            | 09/25/2034                        | 1.A FM                                                                       |
| ..76112B-SW-1         | RAMP 2005-SP1 2A9 5.250% 09/25/34 .....                      | .....    | 09/01/2023    | Paydown .....                                | .....                     | 29,086         | 29,086     | 26,041      | 28,273                                   | .....0                                    | 813                                       | .....0                                                     | 813                                                          | .....0                                                         | 29,086                                         | .....0                                   | .....0                           | .....0                        | .....1,018                                          | 09/25/2034                        | 1.A FM                                                                       |
| ..76174L-AA-1         | REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27 .....               | .....    | 09/13/2023    | BARCLAYS .....                               | .....                     | 319,000        | 319,000    | 314,126     | 315,207                                  | .....0                                    | 516                                       | .....0                                                     | 516                                                          | .....0                                                         | 315,723                                        | .....0                                   | .....(30,218)                    | .....(30,218)                 | 11,697                                              | 10/15/2027                        | 4.A FE                                                                       |
| ..785592-AY-2         | SABINE PASS LIQUEFACTION 5.900% 09/15/37 .....               | .....    | 08/22/2023    | Tax Free Exchange .....                      | .....                     | 9,984,708      | 10,000,000 | 9,985,600   | 9,985,037                                | .....0                                    | .....(329)                                | .....0                                                     | .....(329)                                                   | .....0                                                         | 9,984,708                                      | .....0                                   | .....0                           | .....0                        | .....440,861                                        | 09/15/2037                        | 2.B FE                                                                       |
| ..79549A-YP-8         | SBMT 2003-1 A1 6.500% 09/25/33 .....                         | .....    | 09/01/2023    | Paydown .....                                | .....                     | 4,838          | 4,838      | 3,911       | 4,585                                    | .....0                                    | 253                                       | .....0                                                     | 253                                                          | .....0                                                         | 4,838                                          | .....0                                   | .....0                           | .....0                        | .....210                                            | 09/25/2033                        | 5.A FM                                                                       |
| ..81745D-AE-1         | SEMT 2013-9 A1 3.500% 07/25/43 .....                         | .....    | 09/01/2023    | SEMT .....                                   | .....                     | 25,833         | 25,833     | 25,383      | 25,833                                   | .....0                                    | 227                                       | .....0                                                     | 227                                                          | .....0                                                         | 25,833                                         | .....0                                   | .....0                           | .....0                        | .....613                                            | 07/25/2043                        | 1.A                                                                          |
| ..81745Q-AB-8         | SEMT 2015-1 A2 3.000% 01/25/45 .....                         | .....    | 09/01/2023    | Paydown .....                                | .....                     | 2,793          | 2,793      | 2,786       | 2,791                                    | .....0                                    | .....3                                    | .....0                                                     | .....3                                                       | .....0                                                         | 2,793                                          | .....0                                   | .....0                           | .....0                        | .....52                                             | 01/25/2045                        | 1.A                                                                          |
| ..81745R-AH-3         | SEMT 2013-3 B2 3.530% 03/25/43 .....                         | .....    | 09/01/2023    | Paydown .....                                | .....                     | 19,689         | 19,689     | 20,206      | 19,785                                   | .....0                                    | .....(97)                                 | .....0                                                     | .....(97)                                                    | .....0                                                         | 19,689                                         | .....0                                   | .....0                           | .....0                        | .....486                                            | 03/25/2043                        | 1.A                                                                          |
| ..82280Q-BY-6         | SCOT 2015-1 B1 3.776% 08/25/45 .....                         | .....    | 09/01/2023    | Paydown .....                                | .....                     | 121,269        | 121,269    | 124,604     | 122,460                                  | .....0                                    | .....(1,191)                              | .....0                                                     | .....(1,191)                                                 | .....0                                                         | 121,269                                        | .....0                                   | .....0                           | .....0                        | .....2,907                                          | 08/25/2045                        | 1.A                                                                          |

STATEMENT AS OF SEPTEMBER 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-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..85022W-AP-9        | SOFT 2020-AA A 1.970% 09/25/37 .....                           |              | 09/25/2023       | Paydown .....             |                                 | 135,327            | 135,327    | 135,320        | 135,315                                              | 0                                                  | 12                                                     | 0                                                                             | 12                                                                                | 0                                                                                   | 135,327                                                       | 0                                                    | 0                                         | 0                                   | 1,779                                                                 | 09/25/2037                                     | 1.A FE                                                                                                           |
| ..85172F-AM-1        | SPRINGLEAF FINANCE CORP 6.875% 03/15/25 .....                  |              | 09/13/2023       | UBS WARBURG .....         |                                 | 256,410            | 259,000    | 252,849        | 0                                                    | 0                                                  | 1,584                                                  | 0                                                                             | 1,584                                                                             | 0                                                                                   | 254,432                                                       | 0                                                    | 1,978                                     | 1,978                               | 17,806                                                                | 03/15/2025                                     | 3.B FE                                                                                                           |
| ..85207U-AF-2        | SPRINT CORP 7.875% 09/15/23 .....                              |              | 09/15/2023       | Maturity .....            |                                 | 1,200,000          | 1,200,000  | 1,205,868      | 0                                                    | 0                                                  | (5,868)                                                | 0                                                                             | (5,868)                                                                           | 0                                                                                   | 1,200,000                                                     | 0                                                    | 0                                         | 0                                   | 47,250                                                                | 09/15/2023                                     | 2.B FE                                                                                                           |
| ..872480-AA-6        | TIF 2020-1A A 2.090% 08/20/45 .....                            |              | 09/20/2023       | Paydown .....             |                                 | 200,000            | 200,000    | 199,913        | 199,935                                              | 0                                                  | 65                                                     | 0                                                                             | 65                                                                                | 0                                                                                   | 200,000                                                       | 0                                                    | 0                                         | 0                                   | 2,787                                                                 | 08/20/2045                                     | 1.F FE                                                                                                           |
| ..87303*-AA-9        | THL Credit 5.000% 12/03/24 .....                               |              | 08/31/2023       | PRIVATE PLACEMENT .....   |                                 | 2,216,429          | 2,216,429  | 2,216,429      | 2,216,429                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,216,429                                                     | 0                                                    | 0                                         | 0                                   | 84,040                                                                | 12/03/2024                                     | 1.E PL                                                                                                           |
| ..87342R-AH-7        | BELL 2021-1A A211 2.294% 08/25/51 .....                        |              | 08/25/2023       | Paydown .....             |                                 | 25,000             | 25,000     | 25,000         | 25,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 25,000                                                        | 0                                                    | 0                                         | 0                                   | 430                                                                   | 08/25/2051                                     | 2.B FE                                                                                                           |
| ..89177B-AA-3        | TPMT 2019-1 A1 3.750% 03/25/58 .....                           |              | 09/01/2023       | Paydown .....             |                                 | 28,480             | 28,480     | 28,307         | 28,330                                               | 0                                                  | 151                                                    | 0                                                                             | 151                                                                               | 0                                                                                   | 28,480                                                        | 0                                                    | 0                                         | 0                                   | 737                                                                   | 03/25/2058                                     | 1.A                                                                                                              |
|                      |                                                                |              |                  | Redemption 100.0000 ..... |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..90931L-AA-6        | UAL 2016-1 AA PTT 3.100% 07/07/28 .....                        |              | 07/07/2023       | Redemption 100.0000 ..... |                                 | 79,148             | 79,148     | 79,148         | 79,148                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 79,148                                                        | 0                                                    | 0                                         | 0                                   | 2,454                                                                 | 07/07/2028                                     | 1.F FE                                                                                                           |
| ..90932Q-AA-4        | UNITED AIR 2014-2A PTT 3.750% 09/03/26 ....                    |              | 09/03/2023       |                           |                                 | 139,004            | 139,004    | 139,004        | 139,004                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 139,004                                                       | 0                                                    | 0                                         | 0                                   | 5,213                                                                 | 09/03/2026                                     | 1.F FE                                                                                                           |
| ..913017-CH-0        | UNITED TECHNOLOGIES 2.650% 11/01/26 .....                      |              | 09/06/2023       | BARCLAYS .....            |                                 | 4,607,100          | 5,000,000  | 4,989,950      | 4,995,732                                            | 0                                                  | 722                                                    | 0                                                                             | 722                                                                               | 0                                                                                   | 4,996,453                                                     | 0                                                    | (389,353)                                 | (389,353)                           | 112,993                                                               | 11/01/2026                                     | 2.A FE                                                                                                           |
|                      | UNIVISION COMMUNICATIONS INC 5.125% .....                      |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..914906-AS-1        | 02/15/25 .....                                                 |              | 07/21/2023       | Various .....             |                                 | 1,809,080          | 1,846,000  | 1,822,925      | 1,838,709                                            | 0                                                  | 1,892                                                  | 0                                                                             | 1,892                                                                             | 0                                                                                   | 1,840,601                                                     | 0                                                    | (31,521)                                  | (31,521)                            | 49,761                                                                | 02/15/2025                                     | 4.A FE                                                                                                           |
|                      | Verus Securitiza20227 st 2022-7 A1 5.152% .....                |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..92539N-AA-4        | 07/25/67 .....                                                 |              | 09/01/2023       | Paydown .....             |                                 | 246,698            | 246,698    | 243,152        | 0                                                    | 0                                                  | 3,546                                                  | 0                                                                             | 3,546                                                                             | 0                                                                                   | 246,698                                                       | 0                                                    | 0                                         | 0                                   | 4,997                                                                 | 07/25/2067                                     | 1.A FE                                                                                                           |
| ..92783#-AA-4        | VA INT'L GATEWAY PP 3.930% 06/30/30 .....                      |              | 07/01/2023       | Various .....             |                                 | (1)                | (1)        | (1)            | (1)                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | (1)                                                           | 0                                                    | 0                                         | 0                                   | 24,627                                                                | 06/30/2030                                     | 1.F PL                                                                                                           |
| ..92890F-AV-8        | WFRBS 2014-C20 ASB 3.638% 05/15/47 .....                       |              | 09/01/2023       | Paydown .....             |                                 | 464,712            | 464,712    | 478,631        | 465,410                                              | 0                                                  | (698)                                                  | 0                                                                             | (698)                                                                             | 0                                                                                   | 464,712                                                       | 0                                                    | 0                                         | 0                                   | 11,948                                                                | 05/15/2047                                     | 1.A                                                                                                              |
| ..92938J-AF-9        | WFRBS 2013-UBS1 ASB 3.603% 03/15/46 .....                      |              | 09/01/2023       | Paydown .....             |                                 | 118,768            | 118,768    | 122,325        | 118,825                                              | 0                                                  | (57)                                                   | 0                                                                             | (57)                                                                              | 0                                                                                   | 118,768                                                       | 0                                                    | 0                                         | 0                                   | 2,838                                                                 | 03/15/2046                                     | 1.A                                                                                                              |
|                      | WABASH VALLEY POWER ASSOC PP 5.080% .....                      |              |                  | Redemption 100.0000 ..... |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..92966*-AA-7        | 04/30/24 .....                                                 |              | 07/30/2023       |                           |                                 | 28,495             | 28,495     | 28,751         | 28,523                                               | 0                                                  | (29)                                                   | 0                                                                             | (29)                                                                              | 0                                                                                   | 28,495                                                        | 0                                                    | 0                                         | 0                                   | 430                                                                   | 04/30/2024                                     | 1.F                                                                                                              |
|                      | WELLS FARGO BK NORTHWEST PP 7.530% 01/10/24 .....              |              |                  | Redemption 100.0000 ..... |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..94978#-AH-0        |                                                                |              | 09/10/2023       |                           |                                 | 30,163             | 30,163     | 30,163         | 30,163                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 30,163                                                        | 0                                                    | 0                                         | 0                                   | 1,290                                                                 | 01/10/2024                                     | 2.B                                                                                                              |
| ..95001Q-AS-0        | WFCM 2018-C46 ASB 4.086% 08/15/51 .....                        |              | 09/01/2023       | Paydown .....             |                                 | 44,709             | 44,709     | 46,050         | 45,263                                               | 0                                                  | (555)                                                  | 0                                                                             | (555)                                                                             | 0                                                                                   | 44,709                                                        | 0                                                    | 0                                         | 0                                   | 1,370                                                                 | 08/15/2051                                     | 1.A                                                                                                              |
| ..95002T-AA-2        | WFMS 2020-3 A1 3.000% 06/25/50 .....                           |              | 09/01/2023       | Paydown .....             |                                 | 40,655             | 40,655     | 41,989         | 41,987                                               | 0                                                  | (1,332)                                                | 0                                                                             | (1,332)                                                                           | 0                                                                                   | 40,655                                                        | 0                                                    | 0                                         | 0                                   | 819                                                                   | 06/25/2050                                     | 1.A                                                                                                              |
| ..95002X-BH-7        | WFCM 2020-C57 XA 2.207% 08/15/53 .....                         |              | 09/01/2023       | Paydown .....             |                                 | 0                  | 0          | 28,077         | 23,214                                               | 0                                                  | (23,214)                                               | 0                                                                             | (23,214)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 2,648                                                                 | 08/15/2053                                     | 1.A FE                                                                                                           |
| ..97652Q-BL-2        | WIN 2014-2 B3 4.052% 09/20/44 .....                            |              | 09/01/2023       | Paydown .....             |                                 | 245,557            | 245,557    | 253,231        | 248,490                                              | 0                                                  | (2,933)                                                | 0                                                                             | (2,933)                                                                           | 0                                                                                   | 245,557                                                       | 0                                                    | 0                                         | 0                                   | 7,379                                                                 | 09/20/2044                                     | 1.A                                                                                                              |
| ..98419M-AJ-9        | XYLEM INC 3.250% 11/01/26 .....                                |              | 09/06/2023       | BARCLAYS .....            |                                 | 4,672,250          | 5,000,000  | 4,989,700      | 4,995,560                                            | 0                                                  | 739                                                    | 0                                                                             | 739                                                                               | 0                                                                                   | 4,996,299                                                     | 0                                                    | (324,049)                                 | (324,049)                           | 138,576                                                               | 11/01/2026                                     | 2.B FE                                                                                                           |
| ..06417M-CA-5        | BANK OF NOVA SCO 6.000% 08/08/23 .....                         | A.....       | 08/08/2023       | Maturity .....            |                                 | 4,000,000          | 4,000,000  | 4,000,000      | 4,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,000,000                                                     | 0                                                    | 0                                         | 0                                   | 161,624                                                               | 08/08/2023                                     | 1.A FE                                                                                                           |
| ..15135U-AP-4        | CENOVUS ENERGY INC 5.250% 06/15/37 .....                       | A.....       | 09/20/2023       | Call 92.2210 .....        |                                 | 378,106            | 410,000    | 443,210        | 440,555                                              | 0                                                  | (1,173)                                                | 0                                                                             | (1,173)                                                                           | 0                                                                                   | 439,381                                                       | 0                                                    | 0                                         | 0                                   | (44,833)                                                              | 06/15/2037                                     | 2.C FE                                                                                                           |
|                      | Redemption 100.0000 .....                                      |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..C1466#-AA-6        | CPR Leasing Ltd PP 5.410% 03/03/24 .....                       | A.....       | 09/03/2023       |                           |                                 | 39,943             | 39,943     | 39,943         | 39,943                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 39,943                                                        | 0                                                    | 0                                         | 0                                   | 2,161                                                                 | 03/03/2024                                     | 2.B                                                                                                              |
| ..000000-00-0        | YPF SOCIEDAD ANONIMA 9.000% 02/12/26 .....                     | D.....       | 08/12/2023       | Redemption 100.0000 ..... |                                 | 14,115             | 14,115     | 11,751         | 12,012                                               | 0                                                  | 2,103                                                  | 0                                                                             | 2,103                                                                             | 0                                                                                   | 14,115                                                        | 0                                                    | 0                                         | 0                                   | 857                                                                   | 02/12/2026                                     | 5.C FE                                                                                                           |
|                      | MORGAN STANLEY FIXED INC .....                                 |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..10554T-AE-5        | BRASKEM NETHERLANDS 5.875% 01/31/50 .....                      | D.....       | 09/08/2023       |                           |                                 | 256,455            | 353,000    | 355,471        | 355,423                                              | 0                                                  | (33)                                                   | 0                                                                             | (33)                                                                              | 0                                                                                   | 355,390                                                       | 0                                                    | (98,935)                                  | (98,935)                            | 23,158                                                                | 01/31/2050                                     | 2.C FE                                                                                                           |
| ..12594K-AA-0        | ONH INDUSTRIAL NV 4.500% 08/15/23 .....                        | D.....       | 08/15/2023       | Maturity .....            |                                 | 1,500,000          | 1,500,000  | 1,494,900      | 1,499,000                                            | 0                                                  | 5,100                                                  | 0                                                                             | 5,100                                                                             | 0                                                                                   | 1,500,000                                                     | 0                                                    | 0                                         | 0                                   | 33,750                                                                | 08/15/2023                                     | 2.B FE                                                                                                           |
| ..31572U-AG-1        | FLIBRIA OVERSEAS FINANCE 4.000% 01/14/25 .....                 | D.....       | 09/01/2023       | Tax Free Exchange .....   |                                 | 3,986,765          | 4,000,000  | 3,938,960      | 3,980,635                                            | 0                                                  | 6,131                                                  | 0                                                                             | 6,131                                                                             | 0                                                                                   | 3,986,765                                                     | 0                                                    | 0                                         | 0                                   | 160,000                                                               | 01/14/2025                                     | 2.C FE                                                                                                           |
|                      | JBS USA FOOD FINANCE JBS USA 4.375% .....                      |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..46590X-AE-6        | 02/02/52 .....                                                 | D.....       | 08/22/2023       | Tax Free Exchange .....   |                                 | 3,011,119          | 3,000,000  | 3,011,490      | 3,011,214                                            | 0                                                  | (96)                                                   | 0                                                                             | (96)                                                                              | 0                                                                                   | 3,011,119                                                     | 0                                                    | 0                                         | 0                                   | 138,542                                                               | 02/02/2052                                     | 2.C FE                                                                                                           |
| ..46590X-AJ-5        | JBS USA FOOD FINANCE 6.500% 12/01/52 .....                     | D.....       | 08/24/2023       | Tax Free Exchange .....   |                                 | 567,615            | 552,000    | 584,097        | 578,707                                              | 0                                                  | (11,091)                                               | 0                                                                             | (11,091)                                                                          | 0                                                                                   | 567,615                                                       | 0                                                    | 0                                         | 0                                   | 26,212                                                                | 12/01/2052                                     | 2.C FE                                                                                                           |
| ..46590X-AX-4        | JBS USA FOOD FINANCE 6.500% 12/01/52 .....                     | D.....       | 08/25/2023       | Various .....             |                                 | 191,857            | 204,000    | 210,201        | 0                                                    | 0                                                  | (93)                                                   | 0                                                                             | (93)                                                                              | 0                                                                                   | 210,108                                                       | 0                                                    | (18,251)                                  | (18,251)                            | 3,237                                                                 | 12/01/2052                                     | 2.C FE                                                                                                           |
| ..50247V-AA-7        | LYB INTL FINANCE BV 4.000% 07/15/23 .....                      | D.....       | 07/15/2023       | Maturity .....            |                                 | 582,000            | 582,000    | 578,974        | 582,000                                              | 0                                                  | 3,026                                                  | 0                                                                             | 3,026                                                                             | 0                                                                                   | 582,000                                                       | 0                                                    | 0                                         | 0                                   | 11,640                                                                | 07/15/2023                                     | 2.B FE                                                                                                           |
| ..78485W-AA-7        | STWD 2019-FL1 A 6.508% 07/15/38 .....                          | D.....       | 09/15/2023       | Paydown .....             |                                 | 4,519,604          | 4,519,604  | 4,519,604      | 4,519,604                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,519,604                                                     | 0                                                    | 0                                         | 0                                   | 158,668                                                               | 07/15/2038                                     | 1.A FE                                                                                                           |
|                      | Shelter Growth C2021FL3 2021-FL3 A 6.527% .....                |              |                  |                           |                                 |                    |            |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..822866-AA-7        | 09/15/36 .....                                                 | D.....       | 09/15/2023       | Paydown .....             |                                 | 2,470,250          | 2,470,250  | 2,470,250      | 2,470,250                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,470,250                                                     | 0                                                    | 0                                         | 0                                   | 102,172                                                               | 09/15/2036                                     | 1.A FE                                                                                                           |
| ..61257*-AJ-0        | BOREALIS FUNDING PP 5.360% 08/19/23 .....                      | D.....       | 08/19/2023       | Various .....             |                                 | 10,000,000         | 10,000,000 | 10,000,000     | 10,000,000                                           | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 10,000,000                                                    | 0                                                    | 0                                         | 0                                   | 536,000                                                               | 08/19/2023                                     | 2.A                                                                                                              |
| 1109999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |              |                  |                           |                                 | 90,570,358         | 85,106,160 | 92,204,374     | 86,412,086                                           | 0                                                  | (126,479)                                              | 0                                                                             | (126,479)                                                                         | 0                                                                                   | 92,004,852                                                    | 0                                                    | (1,373,221)                               | (1,373,221)                         | 3,500,501                                                             | XXX                                            | XXX                                                                                                              |
| ..020002-BB-6        | ALLSTATE CORPORATION 3.291% 08/15/53 .....                     |              | 07/25/2023       | Various .....             |                                 | 766,729            | 773,000    | 713,143        | 713,311                                              | 0                                                  | 404                                                    | 0                                                                             | 404                                                                               | 0                                                                                   | 713,715                                                       | 0                                                    | 53,013                                    | 53,013                              | 42,006                                                                | 08/15/2053                                     | 2.B FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 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-<br>eign | Disposal<br>Date | Name<br>of Purchaser         | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..21869M-AA-5                                                                                      | CORESTATES CAPTL III 6.196% 02/15/27 .....  | .....        | 09/25/2023       | SEAPORT GROUP LLC .....      | .....                           | 80,115             | 84,000      | 81,354         | 82,054                                               | 0                                                  | 294                                                    | 0                                                                             | 294                                                                               | 0                                                                                   | 82,348                                                        | 0                                                    | (2,233)                                   | (2,233)                             | 4,126                                                                 | 02/15/2027                                     | 2.B FE                                                                                                           |
| ..744320-BJ-0                                                                                      | PRUDENTIAL FINANCIAL 5.125% 03/01/52 .....  | .....        | 08/02/2023       | Various .....                | .....                           | 244,586            | 268,000     | 268,000        | 268,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 268,000                                                       | 0                                                    | (23,414)                                  | (23,414)                            | 12,718                                                                | 03/01/2052                                     | 2.B FE                                                                                                           |
| ..976657-AH-9                                                                                      | WISCONSIN ENERGY CORP 7.739% 05/15/67 ..... | .....        | 09/07/2023       | Various .....                | .....                           | 28,134             | 31,000      | 28,288         | 28,331                                               | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 28,336                                                        | 0                                                    | (202)                                     | (202)                               | 1,839                                                                 | 05/15/2067                                     | 2.B FE                                                                                                           |
| 1309999999. Subtotal - Bonds - Hybrid Securities                                                   |                                             |              |                  |                              |                                 | 1,119,564          | 1,156,000   | 1,090,785      | 1,091,696                                            | 0                                                  | 703                                                    | 0                                                                             | 703                                                                               | 0                                                                                   | 1,092,399                                                     | 0                                                    | 27,164                                    | 27,164                              | 60,689                                                                | XXX                                            | XXX                                                                                                              |
| 2509999997. Total - Bonds - Part 4                                                                 |                                             |              |                  |                              |                                 | 112,333,551        | 107,993,046 | 114,684,008    | 97,053,767                                           | 0                                                  | (195,981)                                              | 0                                                                             | (195,981)                                                                         | 0                                                                                   | 114,407,289                                                   | 0                                                    | (2,012,465)                               | (2,012,465)                         | 3,983,674                                                             | 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                                                                          |                                             |              |                  |                              |                                 | 112,333,551        | 107,993,046 | 114,684,008    | 97,053,767                                           | 0                                                  | (195,981)                                              | 0                                                                             | (195,981)                                                                         | 0                                                                                   | 114,407,289                                                   | 0                                                    | (2,012,465)                               | (2,012,465)                         | 3,983,674                                                             | 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                                                                                                              |
| ..03073E-10-5                                                                                      | CENCORA, INC. ....                          | .....        | 08/23/2023       | GOLDMAN SACHS .....          | 1,213,000                       | 215,165            |             | 131,320        | 201,006                                              | (69,686)                                           | 0                                                      | 0                                                                             | (69,686)                                                                          | 0                                                                                   | 131,320                                                       | 0                                                    | 83,844                                    | 83,844                              | 1,765                                                                 |                                                |                                                                                                                  |
| ..032654-10-5                                                                                      | ANALOG DEVICES .....                        | .....        | 08/02/2023       | S. G. COWEN SECURITIES ..... | 1,579,000                       | 304,715            |             | 128,624        | 259,003                                              | (130,380)                                          | 0                                                      | 0                                                                             | (130,380)                                                                         | 0                                                                                   | 128,624                                                       | 0                                                    | 176,091                                   | 176,091                             | 2,716                                                                 |                                                |                                                                                                                  |
| ..053015-10-3                                                                                      | AUTOMATIC DATA PROCESSING INC .....         | .....        | 09/14/2023       | Various .....                | 1,102,000                       | 273,666            |             | 212,160        | 263,224                                              | (51,064)                                           | 0                                                      | 0                                                                             | (51,064)                                                                          | 0                                                                                   | 212,160                                                       | 0                                                    | 61,506                                    | 61,506                              | 4,133                                                                 |                                                |                                                                                                                  |
| ..11135F-10-1                                                                                      | BROADCOM INC .....                          | .....        | 07/26/2023       | S. G. COWEN SECURITIES ..... | 686,000                         | 612,932            |             | 178,216        | 383,563                                              | (205,347)                                          | 0                                                      | 0                                                                             | (205,347)                                                                         | 0                                                                                   | 178,216                                                       | 0                                                    | 434,716                                   | 434,716                             | 6,311                                                                 |                                                |                                                                                                                  |
| ..191216-10-0                                                                                      | COCA-COLA CO .....                          | .....        | 08/22/2023       | GOLDMAN SACHS .....          | 5,270,000                       | 316,903            |             | 222,870        | 335,225                                              | (112,354)                                          | 0                                                      | 0                                                                             | (112,354)                                                                         | 0                                                                                   | 222,870                                                       | 0                                                    | 94,033                                    | 94,033                              | 4,848                                                                 |                                                |                                                                                                                  |
| ..26614N-10-2                                                                                      | DUPONT DE NEMOURS INC .....                 | .....        | 09/19/2023       | Various .....                | 10,581,000                      | 789,590            |             | 819,559        | 723,429                                              | 93,212                                             | 0                                                      | 0                                                                             | 93,212                                                                            | 0                                                                                   | 819,559                                                       | 0                                                    | (29,970)                                  | (29,970)                            | 11,427                                                                |                                                |                                                                                                                  |
| ..30231G-10-2                                                                                      | EXXON MOBIL CORP .....                      | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 200,000                         | 21,171             |             | 11,404         | 22,060                                               | (10,656)                                           | 0                                                      | 0                                                                             | (10,656)                                                                          | 0                                                                                   | 11,404                                                        | 0                                                    | 9,767                                     | 9,767                               | 364                                                                   |                                                |                                                                                                                  |
| ..34964C-10-6                                                                                      | FORTUNE BRANDS HOME & SECURI COMMON .....   | .....        | 08/22/2023       | GOLDMAN SACHS .....          | 2,180,000                       | 143,559            |             | 140,504        | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 140,504                                                       | 0                                                    | 3,055                                     | 3,055                               | 1,003                                                                 |                                                |                                                                                                                  |
| ..35137L-10-5                                                                                      | FOX CORP .....                              | .....        | 08/11/2023       | Various .....                | 3,375,000                       | 116,524            |             | 65,073         | 102,499                                              | (37,426)                                           | 0                                                      | 0                                                                             | (37,426)                                                                          | 0                                                                                   | 65,073                                                        | 0                                                    | 51,451                                    | 51,451                              | 844                                                                   |                                                |                                                                                                                  |
| ..38141G-10-4                                                                                      | GOLDMAN SACHS GROUP INC .....               | .....        | 08/03/2023       | VIRTU FINANCIAL .....        | 60,000                          | 21,101             |             | 19,972         | 20,603                                               | (631)                                              | 0                                                      | 0                                                                             | (631)                                                                             | 0                                                                                   | 19,972                                                        | 0                                                    | 1,129                                     | 1,129                               | 300                                                                   |                                                |                                                                                                                  |
| ..459200-10-1                                                                                      | IBM .....                                   | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 291,000                         | 41,828             |             | 36,596         | 40,999                                               | (4,403)                                            | 0                                                      | 0                                                                             | (4,403)                                                                           | 0                                                                                   | 36,596                                                        | 0                                                    | 5,232                                     | 5,232                               | 963                                                                   |                                                |                                                                                                                  |
| ..46625H-10-0                                                                                      | JP MORGAN CHASE & CO .....                  | .....        | 08/22/2023       | Keefe Bruyette & Woods ..... | 2,211,000                       | 324,186            |             | 238,165        | 296,495                                              | (58,331)                                           | 0                                                      | 0                                                                             | (58,331)                                                                          | 0                                                                                   | 238,165                                                       | 0                                                    | 86,021                                    | 86,021                              | 6,633                                                                 |                                                |                                                                                                                  |
| ..478160-10-4                                                                                      | JOHNSON & JOHNSON .....                     | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 246,000                         | 42,059             |             | 39,842         | 43,456                                               | (3,614)                                            | 0                                                      | 0                                                                             | (3,614)                                                                           | 0                                                                                   | 39,842                                                        | 0                                                    | 2,217                                     | 2,217                               | 571                                                                   |                                                |                                                                                                                  |
| ..482480-10-0                                                                                      | KLA CORPORATION .....                       | .....        | 08/02/2023       | S. G. COWEN SECURITIES ..... | 1,048,000                       | 513,553            |             | 300,053        | 395,127                                              | (95,075)                                           | 0                                                      | 0                                                                             | (95,075)                                                                          | 0                                                                                   | 300,053                                                       | 0                                                    | 213,500                                   | 213,500                             | 2,725                                                                 |                                                |                                                                                                                  |
| ..539830-10-9                                                                                      | LOCKHEED MARTIN .....                       | .....        | 08/03/2023       | VIRTU FINANCIAL .....        | 23,000                          | 10,345             |             | 8,704          | 11,189                                               | (2,486)                                            | 0                                                      | 0                                                                             | (2,486)                                                                           | 0                                                                                   | 8,704                                                         | 0                                                    | 1,642                                     | 1,642                               | 138                                                                   |                                                |                                                                                                                  |
| ..68389X-10-5                                                                                      | ORACLE CORP .....                           | .....        | 08/24/2023       | GOLDMAN SACHS .....          | 2,726,000                       | 308,182            |             | 221,519        | 180,155                                              | (19,774)                                           | 0                                                      | 0                                                                             | (19,774)                                                                          | 0                                                                                   | 221,519                                                       | 0                                                    | 86,664                                    | 86,664                              | 2,468                                                                 |                                                |                                                                                                                  |
| ..704326-10-7                                                                                      | PAYCHEX INC .....                           | .....        | 09/14/2023       | Various .....                | 1,788,000                       | 213,110            |             | 190,705        | 206,621                                              | (15,917)                                           | 0                                                      | 0                                                                             | (15,917)                                                                          | 0                                                                                   | 190,705                                                       | 0                                                    | 22,405                                    | 22,405                              | 4,595                                                                 |                                                |                                                                                                                  |
| ..718172-10-9                                                                                      | PHILIP MORRIS INTERNAT-III/I .....          | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 427,000                         | 41,594             |             | 37,993         | 43,217                                               | (5,223)                                            | 0                                                      | 0                                                                             | (5,223)                                                                           | 0                                                                                   | 37,993                                                        | 0                                                    | 3,600                                     | 3,600                               | 1,627                                                                 |                                                |                                                                                                                  |
| ..75513E-10-1                                                                                      | RAYTHEON TECH CORP .....                    | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 482,000                         | 40,833             |             | 37,181         | 48,643                                               | (11,462)                                           | 0                                                      | 0                                                                             | (11,462)                                                                          | 0                                                                                   | 37,181                                                        | 0                                                    | 3,652                                     | 3,652                               | 549                                                                   |                                                |                                                                                                                  |
| ..882508-10-4                                                                                      | TEXAS INSTRUMENTS .....                     | .....        | 08/03/2023       | S. G. COWEN SECURITIES ..... | 1,538,000                       | 268,947            |             | 221,853        | 254,108                                              | (32,256)                                           | 0                                                      | 0                                                                             | (32,256)                                                                          | 0                                                                                   | 221,853                                                       | 0                                                    | 47,094                                    | 47,094                              | 4,189                                                                 |                                                |                                                                                                                  |
| ..92826C-83-9                                                                                      | VISA INC .....                              | .....        | 07/21/2023       | S. G. COWEN SECURITIES ..... | 2,841,000                       | 681,393            |             | 612,858        | 512,336                                              | 17,958                                             | 0                                                      | 0                                                                             | 17,958                                                                            | 0                                                                                   | 612,858                                                       | 0                                                    | 68,536                                    | 68,536                              | 2,388                                                                 |                                                |                                                                                                                  |
| ..931142-10-3                                                                                      | WAL-MART .....                              | .....        | 07/21/2023       | S. G. COWEN SECURITIES ..... | 1,539,000                       | 243,856            |             | 203,894        | 218,215                                              | (14,321)                                           | 0                                                      | 0                                                                             | (14,321)                                                                          | 0                                                                                   | 203,894                                                       | 0                                                    | 39,961                                    | 39,961                              | 2,616                                                                 |                                                |                                                                                                                  |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                             |              |                  |                              |                                 | 5,545,212          | XXX         | 4,079,065      | 4,561,173                                            | (769,236)                                          | 0                                                      | 0                                                                             | (769,236)                                                                         | 0                                                                                   | 4,079,065                                                     | 0                                                    | 1,466,146                                 | 1,466,146                           | 63,173                                                                | XXX                                            | XXX                                                                                                              |
| ..31337#-10-5                                                                                      | FHNB CINCINNATI .....                       | .....        | 08/15/2023       | PRIVATE PLACEMENT .....      | 2,460,000                       | 246,000            |             | 246,000        | 246,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 246,000                                                       | 0                                                    | 0                                         | 0                                   | 8,233                                                                 |                                                |                                                                                                                  |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other           |                                             |              |                  |                              |                                 | 246,000            | XXX         | 246,000        | 246,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 246,000                                                       | 0                                                    | 0                                         | 0                                   | 8,233                                                                 | XXX                                            | XXX                                                                                                              |
| 5989999997. Total - Common Stocks - Part 4                                                         |                                             |              |                  |                              |                                 | 5,791,212          | XXX         | 4,325,065      | 4,807,173                                            | (769,236)                                          | 0                                                      | 0                                                                             | (769,236)                                                                         | 0                                                                                   | 4,325,065                                                     | 0                                                    | 1,466,146                                 | 1,466,146                           | 71,406                                                                | XXX                                            | XXX                                                                                                              |

STATEMENT AS OF SEPTEMBER 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<br>Ident-<br>ification                    | Description | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 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               |             |              |                  |                      |                                 | 5,791,212          | XXX       | 4,325,065      | 4,807,173                                            | (769,236)                                          | 0                                                      | 0                                                                             | (769,236)                                                                         | 0                                                                                   | 4,325,065                                                     | 0                                                    | 1,466,146                                 | 1,466,146                           | 71,406                                                                | XXX                                            | XXX                                                                                                              |
| 5999999999. Total - Preferred and Common Stocks |             |              |                  |                      |                                 | 5,791,212          | XXX       | 4,325,065      | 4,807,173                                            | (769,236)                                          | 0                                                      | 0                                                                             | (769,236)                                                                         | 0                                                                                   | 4,325,065                                                     | 0                                                    | 1,466,146                                 | 1,466,146                           | 71,406                                                                | XXX                                            | XXX                                                                                                              |
| 6009999999 - Totals                             |             |              |                  |                      |                                 | 118,124,763        | XXX       | 119,009,073    | 101,860,940                                          | (769,236)                                          | (195,981)                                              | 0                                                                             | (965,217)                                                                         | 0                                                                                   | 118,732,354                                                   | 0                                                    | (546,319)                                 | (546,319)                           | 4,055,080                                                             | XXX                                            | XXX                                                                                                              |

STATEMENT AS OF SEPTEMBER 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              | 10/13/2020 | 10/13/2023                     | 56                  |                 | 195.01                                      | 503                                                                            |                                                                    |                     | 251                           |      | 251        | 20                                        |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 16,088                        |      | 16,088     | 1,265                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 6,163                         |      | 6,163      | 408                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,558                         |      | 1,558      | 103                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 28,461                        |      | 28,461     | 5,861                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,317                         |      | 1,317      | 271                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 5,774                         |      | 5,774      | 872                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 34,401                        |      | 34,401     | 5,196                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 10,586                        |      | 10,586     | 1,186                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,994                         |      | 1,994      | 223                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,945                         |      | 1,945      | 136                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 6,903                         |      | 6,903      | 429                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 35,044                        |      | 35,044     | 2,179                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/15/2020 | 12/15/2023                     | 1,727               |                 | 196.83                                      | 15,538                                                                         |                                                                    |                     | 6,979                         |      | 6,979      | 449                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,745                         |      | 1,745      | 112                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/22/2020 | 12/27/2023                     | 413                 |                 | 196.21                                      | 3,702                                                                          |                                                                    |                     | 1,895                         |      | 1,895      | 202                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/22/2020 | 12/27/2023                     | 5,780               |                 | 196.21                                      | 54,659                                                                         |                                                                    |                     | 26,528                        |      | 26,528     | 2,832                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/13/2021 | 01/12/2024                     | 191                 |                 | 198.82                                      | 1,733                                                                          |                                                                    |                     | 636                           |      | 636        | (15)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/13/2021 | 01/12/2024                     | 1,931               |                 | 198.82                                      | 18,470                                                                         |                                                                    |                     | 6,432                         |      | 6,432      | (155)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/15/2021 | 01/16/2024                     | 1,741               |                 | 198.20                                      | 15,767                                                                         |                                                                    |                     | 6,458                         |      | 6,458      | 122                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/15/2021 | 01/16/2024                     | 656                 |                 | 198.20                                      | 6,266                                                                          |                                                                    |                     | 2,433                         |      | 2,433      | 46                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/26/2021 | 01/26/2024                     | 409                 |                 | 198.28                                      | 3,702                                                                          |                                                                    |                     | 1,544                         |      | 1,544      | 53                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/26/2021 | 01/26/2024                     | 3,354               |                 | 198.28                                      | 32,053                                                                         |                                                                    |                     | 12,678                        |      | 12,678     | 436                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/11/2021 | 02/14/2024                     | 613                 |                 | 200.65                                      | 5,609                                                                          |                                                                    |                     | 1,741                         |      | 1,741      | (74)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/11/2021 | 02/14/2024                     | 1,924               |                 | 200.65                                      | 18,567                                                                         |                                                                    |                     | 5,463                         |      | 5,463      | (231)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/16/2021 | 02/15/2024                     | 696                 |                 | 201.04                                      | 6,384                                                                          |                                                                    |                     | 1,992                         |      | 1,992      | (77)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call                                                                                             | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/25/2021 | 02/27/2024                     | 343                 |                 | 198.31                                      | 3,087                                                                          |                                                                    |                     | 1,409                         |      | 1,409      | 117                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 | 02/25/2021                     | 02/27/2024          | 5,043           | 198.31                                      | 47,900                                                                         |                                                                    |                     | 20,725                        |      | 20,725     | 1,714                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/11/2021                     | 03/14/2024          | 7,307           | 201.86                                      | 70,653                                                                         |                                                                    |                     | 19,437                        |      | 19,437     | (585)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/12/2021                     | 03/14/2024          | 659             | 201.86                                      | 6,038                                                                          |                                                                    |                     | 1,753                         |      | 1,753      | (53)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/15/2021                     | 03/15/2024          | 767             | 202.01                                      | 7,037                                                                          |                                                                    |                     | 1,995                         |      | 1,995      | (77)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/15/2021                     | 03/15/2024          | 99              | 202.01                                      | 958                                                                            |                                                                    |                     | 257                           |      | 257        | (10)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/25/2021                     | 03/27/2024          | 3,013           | 201.10                                      | 29,088                                                                         |                                                                    |                     | 9,281                         |      | 9,281      | 241                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 03/26/2021                     | 03/27/2024          | 3,431           | 201.10                                      | 31,395                                                                         |                                                                    |                     | 10,568                        |      | 10,568     | 274                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 04/13/2021                     | 04/12/2024          | 2,419           | 201.74                                      | 23,375                                                                         |                                                                    |                     | 7,257                         |      | 7,257      |                                           |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 04/14/2021                     | 04/12/2024          | 5,522           | 201.74                                      | 50,576                                                                         |                                                                    |                     | 16,566                        |      | 16,566     |                                           |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 04/15/2021                     | 04/15/2024          | 4,825           | 202.07                                      | 44,265                                                                         |                                                                    |                     | 13,993                        |      | 13,993     | (97)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 04/15/2021                     | 04/15/2024          | 544             | 202.07                                      | 5,269                                                                          |                                                                    |                     | 1,579                         |      | 1,579      | (11)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 04/26/2021                     | 04/26/2024          | 3,130           | 201.28                                      | 30,177                                                                         |                                                                    |                     | 10,360                        |      | 10,360     | 407                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 05/14/2021                     | 05/14/2024          | 2,329           | 201.77                                      | 22,560                                                                         |                                                                    |                     | 7,617                         |      | 7,617      | 373                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 05/17/2021                     | 05/15/2024          | 1,175           | 201.74                                      | 10,760                                                                         |                                                                    |                     | 3,865                         |      | 3,865      | 200                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 05/17/2021                     | 05/15/2024          | 188             | 201.74                                      | 1,820                                                                          |                                                                    |                     | 620                           |      | 620        | 32                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 05/26/2021                     | 05/23/2024          | 69              | 202.44                                      | 636                                                                            |                                                                    |                     | 213                           |      | 213        | 8                                         |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 05/26/2021                     | 05/23/2024          | 1,176           | 202.44                                      | 11,400                                                                         |                                                                    |                     | 3,621                         |      | 3,621      | 141                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/11/2021                     | 06/14/2024          | 10,992          | 203.97                                      | 102,011                                                                        |                                                                    |                     | 29,898                        |      | 29,898     | 879                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/11/2021                     | 06/14/2024          | 2,035           | 203.97                                      | 19,920                                                                         |                                                                    |                     | 5,534                         |      | 5,534      | 163                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/15/2021                     | 06/17/2024          | 1,886           | 204.14                                      | 17,518                                                                         |                                                                    |                     | 5,054                         |      | 5,054      | 132                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/15/2021                     | 06/17/2024          | 637             | 204.14                                      | 6,240                                                                          |                                                                    |                     | 1,707                         |      | 1,707      | 45                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/24/2021                     | 06/27/2024          | 594             | 203.72                                      | 5,481                                                                          |                                                                    |                     | 1,717                         |      | 1,717      | 83                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 06/24/2021                     | 06/27/2024          | 638             | 203.72                                      | 6,214                                                                          |                                                                    |                     | 1,844                         |      | 1,844      | 89                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/13/2021                     | 07/12/2024          | 5,567           | 203.88                                      | 54,140                                                                         |                                                                    |                     | 16,534                        |      | 16,534     | 612                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/14/2021                     | 07/12/2024          | 221             | 203.88                                      | 2,034                                                                          |                                                                    |                     | 656                           |      | 656        | 24                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/15/2021                     | 07/16/2024          | 5,392           | 203.25                                      | 49,649                                                                         |                                                                    |                     | 17,310                        |      | 17,310     | 971                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/15/2021                     | 07/16/2024          | 2,135           | 203.25                                      | 20,745                                                                         |                                                                    |                     | 6,854                         |      | 6,854      | 384                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/26/2021                     | 07/26/2024          | 412             | 203.70                                      | 3,814                                                                          |                                                                    |                     | 1,291                         |      | 1,291      | 74                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNB6K528 | 07/26/2021                     | 07/26/2024          | 1,797           | 203.70                                      | 17,531                                                                         |                                                                    |                     | 5,624                         |      | 5,624      | 323                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                   | W22LROWP21HZNBB6K528 | 08/12/2021                     | 08/14/2024          | 344             | 203.62                                      | 3,171                                                                          |                                                                    |                     | 1,131                         |      | 1,131      | 86                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 08/12/2021                     | 08/14/2024          | 2,780           | 203.62                                      | 27,055                                                                         |                                                                    |                     | 9,145                         |      | 9,145      | 695                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 08/16/2021                     | 08/15/2024          | 811             | 203.40                                      | 7,475                                                                          |                                                                    |                     | 2,734                         |      | 2,734      | 219                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 08/16/2021                     | 08/15/2024          | 74              | 203.40                                      | 717                                                                            |                                                                    |                     | 249                           |      | 249        | 20                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 08/26/2021                     | 08/27/2024          | 6,979           | 203.60                                      | 64,371                                                                         |                                                                    |                     | 23,590                        |      | 23,590     | 2,024                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 08/26/2021                     | 08/27/2024          | 4,268           | 203.60                                      | 41,538                                                                         |                                                                    |                     | 14,426                        |      | 14,426     | 1,238                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/14/2021                     | 09/13/2024          | 153             | 202.69                                      | 1,404                                                                          |                                                                    |                     | 584                           |      | 584        | 67                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/14/2021                     | 09/13/2024          | 8,451           | 202.69                                      | 81,881                                                                         |                                                                    |                     | 32,284                        |      | 32,284     | 3,719                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/15/2021                     | 09/17/2024          | 5,718           | 202.88                                      | 52,548                                                                         |                                                                    |                     | 21,498                        |      | 21,498     | 2,401                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/15/2021                     | 09/17/2024          | 3,105           | 202.88                                      | 30,114                                                                         |                                                                    |                     | 11,676                        |      | 11,676     | 1,304                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/24/2021                     | 09/27/2024          | 134             | 202.14                                      | 1,220                                                                          |                                                                    |                     | 549                           |      | 549        | 71                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 09/24/2021                     | 09/27/2024          | 6,496           | 202.14                                      | 62,630                                                                         |                                                                    |                     | 26,697                        |      | 26,697     | 3,443                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/13/2021                     | 10/11/2024          | 94              | 201.53                                      | 857                                                                            |                                                                    |                     | 437                           |      | 437        | 69                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/13/2021                     | 10/11/2024          | 3,950           | 201.53                                      | 37,890                                                                         |                                                                    |                     | 18,327                        |      | 18,327     | 2,883                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/13/2021                     | 10/13/2023          | 2,263           | 201.53                                      | 17,980                                                                         |                                                                    |                     | 792                           |      | 792        | (3,530)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/15/2021                     | 10/15/2024          | 2,832           | 202.30                                      | 25,728                                                                         |                                                                    |                     | 12,293                        |      | 12,293     | 1,813                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/15/2021                     | 10/15/2024          | 751             | 202.30                                      | 7,205                                                                          |                                                                    |                     | 3,261                         |      | 3,261      | 481                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/15/2021                     | 10/16/2023          | 2,743           | 202.30                                      | 21,701                                                                         |                                                                    |                     | 686                           |      | 686        | (4,115)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/26/2021                     | 10/27/2023          | 2,511           | 202.73                                      | 19,902                                                                         |                                                                    |                     | 1,205                         |      | 1,205      | (3,113)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/27/2021                     | 10/25/2024          | 612             | 202.73                                      | 5,543                                                                          |                                                                    |                     | 2,575                         |      | 2,575      | 367                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 10/27/2021                     | 10/25/2024          | 5,248           | 202.73                                      | 50,221                                                                         |                                                                    |                     | 22,096                        |      | 22,096     | 3,149                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/10/2021                     | 11/14/2024          | 2,463           | 203.45                                      | 22,445                                                                         |                                                                    |                     | 9,924                         |      | 9,924      | 1,379                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/10/2021                     | 11/14/2024          | 4,807           | 203.45                                      | 46,259                                                                         |                                                                    |                     | 19,372                        |      | 19,372     | 2,692                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/10/2021                     | 11/14/2023          | 1,750           | 203.45                                      | 13,920                                                                         |                                                                    |                     | 1,102                         |      | 1,102      | (1,802)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/15/2021                     | 11/15/2024          | 2,074           | 203.48                                      | 18,821                                                                         |                                                                    |                     | 8,337                         |      | 8,337      | 1,141                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/15/2021                     | 11/15/2024          | 408             | 203.48                                      | 3,909                                                                          |                                                                    |                     | 1,640                         |      | 1,640      | 224                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/15/2021                     | 11/15/2023          | 1,450           | 203.48                                      | 11,505                                                                         |                                                                    |                     | 928                           |      | 928        | (1,479)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/22/2021                     | 11/27/2024          | 59              | 202.87                                      | 536                                                                            |                                                                    |                     | 254                           |      | 254        | 37                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/22/2021                     | 11/27/2024          | 5,797           | 202.87                                      | 55,507                                                                         |                                                                    |                     | 24,868                        |      | 24,868     | 3,594                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 W22LROWP21HZNBB6K528              | 11/22/2021 | 11/27/2023                     | 976                 |                 | 202.87                                      | 7,742                                                                          |                                                                    |                     | 947                           |      | 947        | (869)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/13/2021 | 12/13/2024                     | 14,893              |                 | 200.43                                      | 140,594                                                                        |                                                                    |                     | 79,529                        |      | 79,529     | 13,255                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/13/2021 | 12/14/2023                     | 1,552               |                 | 200.43                                      | 12,129                                                                         |                                                                    |                     | 3,227                         |      | 3,227      | (776)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/15/2021 | 12/16/2024                     | 1,118               |                 | 201.30                                      | 10,013                                                                         |                                                                    |                     | 5,566                         |      | 5,566      | .883                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/15/2021 | 12/16/2024                     | 373                 |                 | 201.30                                      | 3,525                                                                          |                                                                    |                     | 1,855                         |      | 1,855      | .294                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/15/2021 | 12/15/2023                     | 1,987               |                 | 201.30                                      | 15,560                                                                         |                                                                    |                     | 3,477                         |      | 3,477      | (1,192)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/22/2021 | 12/27/2024                     | 1,780               |                 | 202.28                                      | 16,056                                                                         |                                                                    |                     | 8,240                         |      | 8,240      | 1,246                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/22/2021 | 12/27/2023                     | 1,404               |                 | 202.28                                      | 11,076                                                                         |                                                                    |                     | 2,190                         |      | 2,190      | (842)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 12/27/2021 | 12/27/2024                     | 2,437               |                 | 202.28                                      | 23,220                                                                         |                                                                    |                     | 11,284                        |      | 11,284     | 1,706                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/13/2022 | 01/14/2025                     | 150                 |                 | 200.63                                      | 1,326                                                                          |                                                                    |                     | 833                           |      | 833        | 147                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/13/2022 | 01/14/2025                     | 6,220               |                 | 200.63                                      | 58,282                                                                         |                                                                    |                     | 34,648                        |      | 34,648     | 6,096                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/13/2022 | 01/12/2024                     | 2,273               |                 | 200.63                                      | 17,647                                                                         |                                                                    |                     | 5,591                         |      | 5,591      | (841)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/18/2022 | 01/15/2025                     | 2,961               |                 | 199.60                                      | 26,004                                                                         |                                                                    |                     | 17,854                        |      | 17,854     | 3,257                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/18/2022 | 01/15/2025                     | 521                 |                 | 199.60                                      | 4,836                                                                          |                                                                    |                     | 3,142                         |      | 3,142      | 573                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/18/2022 | 01/16/2024                     | 2,856               |                 | 199.60                                      | 22,002                                                                         |                                                                    |                     | 8,510                         |      | 8,510      | (543)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/26/2022 | 01/27/2025                     | 386                 |                 | 196.80                                      | 3,336                                                                          |                                                                    |                     | 2,873                         |      | 2,873      | 560                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/26/2022 | 01/27/2025                     | 1,585               |                 | 196.80                                      | 14,477                                                                         |                                                                    |                     | 11,795                        |      | 11,795     | 2,299                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 01/26/2022 | 01/26/2024                     | 1,799               |                 | 196.80                                      | 13,664                                                                         |                                                                    |                     | 8,346                         |      | 8,346      | 791                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/11/2022 | 02/14/2025                     | 680                 |                 | 199.94                                      | 5,930                                                                          |                                                                    |                     | 4,068                         |      | 4,068      | 728                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/11/2022 | 02/14/2024                     | 1,325               |                 | 199.94                                      | 10,176                                                                         |                                                                    |                     | 4,188                         |      | 4,188      | (27)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/14/2022 | 02/14/2025                     | 8,217               |                 | 199.94                                      | 76,071                                                                         |                                                                    |                     | 49,140                        |      | 49,140     | 8,793                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/15/2022 | 02/18/2025                     | 7,264               |                 | 199.20                                      | 62,945                                                                         |                                                                    |                     | 45,982                        |      | 45,982     | 8,426                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/15/2022 | 02/18/2025                     | 818                 |                 | 199.20                                      | 7,498                                                                          |                                                                    |                     | 5,180                         |      | 5,180      | 949                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/15/2022 | 02/15/2024                     | 4,367               |                 | 199.20                                      | 33,321                                                                         |                                                                    |                     | 15,417                        |      | 15,417     | 480                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/24/2022 | 02/27/2025                     | 2,870               |                 | 199.62                                      | 26,415                                                                         |                                                                    |                     | 17,682                        |      | 17,682     | 3,157                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/25/2022 | 02/27/2025                     | 5,160               |                 | 199.62                                      | 44,908                                                                         |                                                                    |                     | 31,784                        |      | 31,784     | 5,676                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 02/25/2022 | 02/27/2024                     | 2,445               |                 | 199.62                                      | 18,690                                                                         |                                                                    |                     | 8,434                         |      | 8,434      | 293                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 03/11/2022 | 03/14/2025                     | 3,267               |                 | 202.66                                      | 28,731                                                                         |                                                                    |                     | 17,705                        |      | 17,705     | 2,973                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LROWP21HZNBB6K528              | 03/11/2022 | 03/14/2025                     | 9,134               |                 | 202.66                                      | 84,961                                                                         |                                                                    |                     | 49,504                        |      | 49,504     | 8,312                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 W22LR0WP21HZNBB6K528              | .03/11/2022 | .03/14/2024                    | 3,405               |                 | 202.66                                      | 26,427                                                                         |                                                                    |                     | 9,533                         |      | 9,533      | (136)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 16,907                        |      | 16,907     | 2,849                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 5,332                         |      | 5,332      | 899                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 5,173                         |      | 5,173      | (93)                                      |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 22,750                        |      | 22,750     | 3,436                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 7,697                         |      | 7,697      | 1,163                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 3,607                         |      | 3,607      | (451)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .04/12/2022 | .04/14/2025                    | 94                  |                 | 202.68                                      | 802                                                                            |                                                                    |                     | 487                           |      | 487        | 82                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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                                                                         |                                                                    |                     | 41,970                        |      | 41,970     | 7,116                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 2,824                         |      | 2,824      | (96)                                      |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 22,138                        |      | 22,138     | 3,761                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 7,294                         |      | 7,294      | 1,239                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 13,785                        |      | 13,785     | (413)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,661                         |      | 3,661      | 644                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,315                         |      | 3,315      | 583                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,492                         |      | 3,492      | 136                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,243                         |      | 1,243      | 218                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 34,745                        |      | 34,745     | 6,089                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 8,457                         |      | 8,457      | 516                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 38,077                        |      | 38,077     | 6,657                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 8,881                         |      | 8,881      | 1,553                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 23,029                        |      | 23,029     | 1,241                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                        |                                                                    |                     | 78,512                        |      | 78,512     | 13,551                                    |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 26,774                        |      | 26,774     | 4,621                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 6,887                         |      | 6,887      | 378                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/13/2022 | .06/13/2025                    | 79                  |                 | 202.25                                      | 659                                                                            |                                                                    |                     | 439                           |      | 439        | 75                                        |                                            |                                          |                                             |                    | -                                  | 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                                                                        |                                                                    |                     | 75,683                        |      | 75,683     | 12,955                                    |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 4,711                         |      | 4,711      | 326                                       |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 30,659                        |      | 30,659     | 5,281                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                   | W22LROWP21HZNB6K528 | 06/15/2022                     | 06/16/2025          | 778             | 201.92                                      | 6,845                                                                          |                                                                    |                     | 4,424                         |      | 4,424      | 762                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 06/15/2022                     | 06/17/2024          | 4,358           | 201.92                                      | 32,472                                                                         |                                                                    |                     | 15,123                        |      | 15,123     | 1,220                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 06/24/2022                     | 06/27/2025          | 576             | 201.37                                      | 5,127                                                                          |                                                                    |                     | 3,422                         |      | 3,422      | 593                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 06/27/2022                     | 06/27/2025          | 23,132          | 201.37                                      | 194,239                                                                        |                                                                    |                     | 137,401                       |      | 137,401    | 23,826                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 06/27/2022                     | 06/27/2024          | 318             | 201.37                                      | 2,381                                                                          |                                                                    |                     | 1,198                         |      | 1,198      | 124                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/13/2022                     | 07/14/2025          | 10,815          | 199.16                                      | 90,037                                                                         |                                                                    |                     | 76,465                        |      | 76,465     | 14,276                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/14/2022                     | 07/14/2025          | 15,852          | 199.16                                      | 139,855                                                                        |                                                                    |                     | 112,071                       |      | 112,071    | 20,924                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/14/2022                     | 07/12/2024          | 2,526           | 199.16                                      | 18,661                                                                         |                                                                    |                     | 12,350                        |      | 12,350     | 1,616                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/15/2022                     | 07/15/2025          | 10,076          | 199.49                                      | 84,018                                                                         |                                                                    |                     | 71,437                        |      | 71,437     | 13,401                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/15/2022                     | 07/15/2025          | 3,409           | 199.49                                      | 30,124                                                                         |                                                                    |                     | 24,168                        |      | 24,168     | 4,534                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/15/2022                     | 07/16/2024          | 12,783          | 199.49                                      | 94,605                                                                         |                                                                    |                     | 62,890                        |      | 62,890     | 8,309                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/26/2022                     | 07/25/2025          | 11,171          | 199.98                                      | 93,605                                                                         |                                                                    |                     | 75,293                        |      | 75,293     | 13,852                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/26/2022                     | 07/25/2025          | 1,060           | 199.98                                      | 9,413                                                                          |                                                                    |                     | 7,145                         |      | 7,145      | 1,315                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 07/26/2022                     | 07/26/2024          | 3,300           | 199.98                                      | 24,552                                                                         |                                                                    |                     | 15,182                        |      | 15,182     | 1,881                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/11/2022                     | 08/14/2025          | 7,241           | 198.86                                      | 63,648                                                                         |                                                                    |                     | 52,789                        |      | 52,789     | 9,776                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/11/2022                     | 08/14/2024          | 3,636           | 198.86                                      | 26,823                                                                         |                                                                    |                     | 19,088                        |      | 19,088     | 2,836                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/15/2022                     | 08/15/2025          | 12,176          | 198.83                                      | 100,956                                                                        |                                                                    |                     | 89,008                        |      | 89,008     | 16,560                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/15/2022                     | 08/15/2025          | 1,504           | 198.83                                      | 13,216                                                                         |                                                                    |                     | 10,993                        |      | 10,993     | 2,045                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/15/2022                     | 08/15/2024          | 7,469           | 198.83                                      | 54,945                                                                         |                                                                    |                     | 39,435                        |      | 39,435     | 5,900                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/25/2022                     | 08/27/2025          | 1,573           | 198.38                                      | 13,697                                                                         |                                                                    |                     | 11,858                        |      | 11,858     | 2,202                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/25/2022                     | 08/27/2024          | 2,465           | 198.38                                      | 18,044                                                                         |                                                                    |                     | 13,730                        |      | 13,730     | 2,194                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 08/26/2022                     | 08/27/2025          | 5,353           | 198.38                                      | 43,967                                                                         |                                                                    |                     | 40,364                        |      | 40,364     | 7,495                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/13/2022                     | 09/12/2025          | 7,187           | 197.29                                      | 57,854                                                                         |                                                                    |                     | 58,146                        |      | 58,146     | 10,925                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/13/2022                     | 09/12/2025          | 8,941           | 197.29                                      | 76,381                                                                         |                                                                    |                     | 72,334                        |      | 72,334     | 13,591                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/13/2022                     | 09/13/2024          | 3,878           | 197.29                                      | 27,999                                                                         |                                                                    |                     | 24,157                        |      | 24,157     | 4,227                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/15/2022                     | 09/16/2025          | 9,507           | 197.12                                      | 76,084                                                                         |                                                                    |                     | 77,766                        |      | 77,766     | 14,641                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/15/2022                     | 09/16/2025          | 309             | 197.12                                      | 2,629                                                                          |                                                                    |                     | 2,531                         |      | 2,531      | 477                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/15/2022                     | 09/17/2024          | 6,722           | 197.12                                      | 48,230                                                                         |                                                                    |                     | 42,549                        |      | 42,549     | 7,528                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNB6K528 | 09/26/2022                     | 09/26/2025          | 7,658           | 195.08                                      | 59,909                                                                         |                                                                    |                     | 70,610                        |      | 70,610     | 13,402                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 W22LR0WP21HZNBB6K528              | 09/26/2022 | 09/26/2025                     | 836                 |                 | 195.08                                      | 6,944                                                                          |                                                                    |                     | 7,704                         |      | 7,704      | 1,462                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 09/26/2022 | 09/27/2024                     | 3,060               |                 | 195.08                                      | 21,611                                                                         |                                                                    |                     | 23,013                        |      | 23,013     | 4,468                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/13/2022 | 10/14/2025                     | 11,053              |                 | 195.51                                      | 86,440                                                                         |                                                                    |                     | 101,578                       |      | 101,578    | 19,454                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/13/2022 | 10/13/2023                     | 6,736               |                 | 195.51                                      | 35,032                                                                         |                                                                    |                     | 26,810                        |      | 26,810     | 606                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/13/2022 | 10/11/2024                     | 2,926               |                 | 195.51                                      | 20,592                                                                         |                                                                    |                     | 22,264                        |      | 22,264     | 4,535                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/14/2022 | 10/14/2025                     | 9,324               |                 | 195.51                                      | 77,478                                                                         |                                                                    |                     | 85,691                        |      | 85,691     | 16,411                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/26/2022 | 10/27/2025                     | 352                 |                 | 195.86                                      | 2,767                                                                          |                                                                    |                     | 3,185                         |      | 3,185      | 606                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/26/2022 | 10/27/2025                     | 6,852               |                 | 195.86                                      | 57,169                                                                         |                                                                    |                     | 61,941                        |      | 61,941     | 11,785                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/26/2022 | 10/27/2023                     | 3,896               |                 | 195.86                                      | 20,372                                                                         |                                                                    |                     | 16,011                        |      | 16,011     | 1,013                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 10/26/2022 | 10/25/2024                     | 1,215               |                 | 195.86                                      | 8,592                                                                          |                                                                    |                     | 9,053                         |      | 9,053      | 1,811                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/10/2022 | 11/14/2025                     | 9,277               |                 | 195.97                                      | 73,265                                                                         |                                                                    |                     | 83,678                        |      | 83,678     | 15,864                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/10/2022 | 11/14/2025                     | 6,868               |                 | 195.97                                      | 57,609                                                                         |                                                                    |                     | 61,953                        |      | 61,953     | 11,745                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/10/2022 | 11/14/2023                     | 4,246               |                 | 195.97                                      | 22,298                                                                         |                                                                    |                     | 18,086                        |      | 18,086     | 1,443                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/10/2022 | 11/14/2024                     | 4,348               |                 | 195.97                                      | 30,842                                                                         |                                                                    |                     | 32,346                        |      | 32,346     | 6,347                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 10/15/2025                     | 7,475               |                 | 195.46                                      | 58,728                                                                         |                                                                    |                     | 68,916                        |      | 68,916     | 13,230                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 11/17/2025                     | 5,914               |                 | 196.16                                      | 46,226                                                                         |                                                                    |                     | 52,808                        |      | 52,808     | 9,994                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 10/15/2025                     | 46                  |                 | 195.46                                      | 385                                                                            |                                                                    |                     | 425                           |      | 425        | 82                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 10/16/2023                     | 10,130              |                 | 195.46                                      | 52,593                                                                         |                                                                    |                     | 39,608                        |      | 39,608     | (203)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 11/15/2023                     | 12,796              |                 | 196.16                                      | 66,231                                                                         |                                                                    |                     | 52,846                        |      | 52,846     | 3,583                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 10/15/2024                     | 4,451               |                 | 195.46                                      | 31,360                                                                         |                                                                    |                     | 34,050                        |      | 34,050     | 6,899                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/18/2022 | 11/15/2024                     | 4,282               |                 | 196.16                                      | 29,993                                                                         |                                                                    |                     | 31,431                        |      | 31,431     | 6,166                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/21/2022 | 11/26/2025                     | 576                 |                 | 196.17                                      | 4,543                                                                          |                                                                    |                     | 5,150                         |      | 5,150      | 968                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/21/2022 | 11/26/2025                     | 3,099               |                 | 196.17                                      | 25,962                                                                         |                                                                    |                     | 27,708                        |      | 27,708     | 5,207                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/21/2022 | 11/27/2023                     | 6,209               |                 | 196.17                                      | 32,642                                                                         |                                                                    |                     | 26,512                        |      | 26,512     | 2,111                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 11/21/2022 | 11/27/2024                     | 1,754               |                 | 196.17                                      | 12,453                                                                         |                                                                    |                     | 12,924                        |      | 12,924     | 2,525                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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                                                                         |                                                                    |                     | 37,989                        |      | 37,989     | 7,141                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 12/13/2022 | 12/12/2025                     | 7,732               |                 | 195.82                                      | 65,253                                                                         |                                                                    |                     | 70,744                        |      | 70,744     | 13,298                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 12/13/2022 | 12/14/2023                     | 7,267               |                 | 195.82                                      | 37,852                                                                         |                                                                    |                     | 34,300                        |      | 34,300     | 3,997                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 50,776                        |      | 50,776     | 9,834                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                   | W22LROWP21HZNBB6K528 | 12/15/2022                     | 12/15/2025          | 5,144           | 194.98                                      | 40,722                                                                         |                                                                    |                     | 49,229                        |      | 49,229     | 9,362                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/15/2022                     | 12/15/2025          | 2,857           | 194.98                                      | 24,007                                                                         |                                                                    |                     | 27,339                        |      | 27,339     | 2,857                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/15/2022                     | 12/15/2023          | 11,565          | 194.98                                      | 59,983                                                                         |                                                                    |                     | 61,759                        |      | 61,759     | 9,484                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/15/2022                     | 12/16/2024          | 5,616           | 194.98                                      | 39,749                                                                         |                                                                    |                     | 45,321                        |      | 45,321     | 9,042                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/23/2025          | 1,036           | 193.97                                      | 8,141                                                                          |                                                                    |                     | 10,487                        |      | 10,487     | 1,979                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/23/2025          | 12,095          | 193.97                                      | 100,878                                                                        |                                                                    |                     | 122,398                       |      | 122,398    | 23,101                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/27/2023          | 3,315           | 193.97                                      | 17,168                                                                         |                                                                    |                     | 20,553                        |      | 20,553     | 3,812                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/27/2024          | 2,444           | 193.97                                      | 17,206                                                                         |                                                                    |                     | 21,187                        |      | 21,187     | 4,252                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/14/2026          | 3,684           | 196.00                                      |                                                                                | 31,263                                                             |                     | 34,148                        |      | 34,148     | 2,885                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/12/2024          | 4,301           | 196.00                                      |                                                                                | 22,424                                                             |                     | 21,548                        |      | 21,548     | (876)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/14/2025          | 2,020           | 196.00                                      |                                                                                | 14,414                                                             |                     | 15,820                        |      | 15,820     | 1,405                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/17/2023                     | 01/15/2026          | 5,062           | 196.18                                      |                                                                                | 40,415                                                             |                     | 46,972                        |      | 46,972     | 6,557                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/17/2023                     | 01/15/2026          | 1,646           | 196.18                                      |                                                                                | 13,954                                                             |                     | 15,279                        |      | 15,279     | 1,325                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/17/2023                     | 01/16/2024          | 5,607           | 196.18                                      |                                                                                | 29,260                                                             |                     | 28,372                        |      | 28,372     | (888)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/17/2023                     | 01/15/2025          | 3,410           | 196.18                                      |                                                                                | 24,285                                                             |                     | 26,735                        |      | 26,735     | 2,451                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2026          | 1,069           | 196.36                                      |                                                                                | 8,547                                                              |                     | 9,753                         |      | 9,753      | 1,206                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2026          | 2,567           | 196.36                                      |                                                                                | 21,773                                                             |                     | 23,408                        |      | 23,408     | 1,636                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/26/2024          | 4,405           | 196.36                                      |                                                                                | 23,009                                                             |                     | 21,673                        |      | 21,673     | (1,336)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2025          | 2,307           | 196.36                                      |                                                                                | 16,489                                                             |                     | 17,695                        |      | 17,695     | 1,205                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/13/2023                     | 02/13/2026          | 1,833           | 196.35                                      |                                                                                | 14,472                                                             |                     | 16,794                        |      | 16,794     | 2,322                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/13/2023                     | 02/13/2026          | 2,307           | 196.35                                      |                                                                                | 19,343                                                             |                     | 21,133                        |      | 21,133     | 1,790                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/13/2023                     | 02/14/2025          | 2,007           | 196.35                                      |                                                                                | 14,223                                                             |                     | 15,491                        |      | 15,491     | 1,268                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/14/2023                     | 02/14/2024          | 4,487           | 196.35                                      |                                                                                | 23,435                                                             |                     | 22,928                        |      | 22,928     | (507)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/15/2023                     | 02/17/2026          | 5,389           | 196.33                                      |                                                                                | 42,320                                                             |                     | 49,416                        |      | 49,416     | 7,096                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/15/2023                     | 02/17/2026          | 1,956           | 196.33                                      |                                                                                | 16,320                                                             |                     | 17,936                        |      | 17,936     | 1,616                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/15/2023                     | 02/15/2024          | 5,460           | 196.33                                      |                                                                                | 28,408                                                             |                     | 28,011                        |      | 28,011     | (397)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/15/2023                     | 02/18/2025          | 4,375           | 196.33                                      |                                                                                | 30,924                                                             |                     | 33,865                        |      | 33,865     | 2,941                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/24/2023                     | 02/27/2026          | 495             | 195.93                                      |                                                                                | 3,861                                                              |                     | 4,649                         |      | 4,649      | 788                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/24/2023                     | 02/27/2026          | 3,190           | 195.93                                      |                                                                                | 26,438                                                             |                     | 29,953                        |      | 29,953     | 3,516                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 W22LR0WP21HZNBB6K528              | 02/24/2023 | 02/27/2024                     | 3,190               |                 | 195.93                                      |                                                                                | 16,625                                                             |                     | 17,513                        |      | 17,513     | 888                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 02/24/2023 | 02/27/2025                     | 1,552               |                 | 195.93                                      |                                                                                | 10,914                                                             |                     | 12,366                        |      | 12,366     | 1,452                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/13/2023 | 03/13/2026                     | 4,708               |                 | 195.19                                      |                                                                                | 39,793                                                             |                     | 49,860                        |      | 49,860     | 10,067                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/14/2023 | 03/14/2024                     | 7,132               |                 | 195.19                                      |                                                                                | 37,306                                                             |                     | 50,990                        |      | 50,990     | 13,685                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/14/2023 | 03/14/2025                     | 5,610               |                 | 195.19                                      |                                                                                | 39,968                                                             |                     | 52,116                        |      | 52,116     | 12,149                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/15/2023 | 03/16/2026                     | 2,219               |                 | 193.74                                      |                                                                                | 17,544                                                             |                     | 23,349                        |      | 23,349     | 5,805                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/15/2023 | 03/16/2026                     | 877                 |                 | 193.74                                      |                                                                                | 7,361                                                              |                     | 9,231                         |      | 9,231      | 1,870                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/15/2023 | 03/15/2024                     | 6,762               |                 | 193.74                                      |                                                                                | 35,108                                                             |                     | 47,940                        |      | 47,940     | 12,832                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/15/2023 | 03/17/2025                     | 3,334               |                 | 193.74                                      |                                                                                | 23,579                                                             |                     | 30,743                        |      | 30,743     | 7,164                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/24/2023 | 03/27/2026                     | 8,105               |                 | 195.30                                      |                                                                                | 69,494                                                             |                     | 78,947                        |      | 78,947     | 9,454                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/24/2023 | 03/27/2024                     | 6,431               |                 | 195.30                                      |                                                                                | 33,786                                                             |                     | 39,423                        |      | 39,423     | 5,636                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 03/27/2023 | 03/27/2025                     | 1,510               |                 | 195.30                                      |                                                                                | 10,856                                                             |                     | 12,643                        |      | 12,643     | 1,787                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/13/2023 | 04/14/2026                     | 3,665               |                 | 197.84                                      |                                                                                | 31,538                                                             |                     | 31,809                        |      | 31,809     | 271                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/13/2023 | 04/12/2024                     | 5,100               |                 | 197.84                                      |                                                                                | 26,839                                                             |                     | 24,582                        |      | 24,582     | (2,257)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/13/2023 | 04/14/2025                     | 1,380               |                 | 197.84                                      |                                                                                | 9,965                                                              |                     | 10,073                        |      | 10,073     | 109                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/17/2023 | 04/15/2026                     | 4,664               |                 | 197.67                                      |                                                                                | 37,433                                                             |                     | 40,860                        |      | 40,860     | 3,426                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/17/2023 | 04/15/2026                     | 2,019               |                 | 197.67                                      |                                                                                | 17,197                                                             |                     | 17,682                        |      | 17,682     | 485                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/17/2023 | 04/15/2024                     | 8,438               |                 | 197.67                                      |                                                                                | 44,369                                                             |                     | 41,685                        |      | 41,685     | (2,684)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/17/2023 | 04/15/2025                     | 7,533               |                 | 197.67                                      |                                                                                | 54,051                                                             |                     | 55,592                        |      | 55,592     | 1,541                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/26/2023 | 04/27/2026                     | 2,072               |                 | 197.87                                      |                                                                                | 17,835                                                             |                     | 18,006                        |      | 18,006     | 171                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/26/2023 | 04/26/2024                     | 4,270               |                 | 197.87                                      |                                                                                | 22,562                                                             |                     | 21,011                        |      | 21,011     | (1,551)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 04/26/2023 | 04/25/2025                     | 2,087               |                 | 197.87                                      |                                                                                | 15,075                                                             |                     | 15,258                        |      | 15,258     | 183                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/11/2023 | 05/14/2026                     | 1,120               |                 | 199.14                                      |                                                                                | 9,745                                                              |                     | 9,149                         |      | 9,149      | (596)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/11/2023 | 05/14/2024                     | 4,600               |                 | 199.14                                      |                                                                                | 24,549                                                             |                     | 20,331                        |      | 20,331     | (4,218)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/11/2023 | 05/14/2025                     | 944                 |                 | 199.14                                      |                                                                                | 6,900                                                              |                     | 6,391                         |      | 6,391      | (508)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/15/2023 | 05/15/2026                     | 4,498               |                 | 199.41                                      |                                                                                | 36,777                                                             |                     | 36,211                        |      | 36,211     | (566)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/15/2023 | 05/15/2026                     | 1,219               |                 | 199.41                                      |                                                                                | 10,571                                                             |                     | 9,810                         |      | 9,810      | (761)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/15/2023 | 05/15/2024                     | 6,925               |                 | 199.41                                      |                                                                                | 36,873                                                             |                     | 29,779                        |      | 29,779     | (7,093)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | 05/15/2023 | 05/15/2025                     | 5,662               |                 | 199.41                                      |                                                                                | 41,209                                                             |                     | 37,650                        |      | 37,650     | (3,558)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 W22LR0WP21HZNBB6K528              | .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 W22LR0WP21HZNBB6K528              | .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 W22LR0WP21HZNBB6K528              | .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 W22LR0WP21HZNBB6K528              | .06/13/2023 | .06/12/2026                    | 2,829               |                 | 202.21                                      |                                                                                | 23,052                                                             |                     | 19,773                        |      | 19,773     | (3,279)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/13/2023 | .06/14/2024                    | 3,927               |                 | 202.21                                      |                                                                                | 21,120                                                             |                     | 13,115                        |      | 13,115     | (8,006)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/13/2023 | .06/13/2025                    | 1,840               |                 | 202.21                                      |                                                                                | 13,429                                                             |                     | 10,247                        |      | 10,247     | (3,182)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/14/2023 | .06/12/2026                    | 6,770               |                 | 202.21                                      |                                                                                | 58,593                                                             |                     | 47,324                        |      | 47,324     | (11,270)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/15/2023 | .06/15/2026                    | 2,434               |                 | 202.10                                      |                                                                                | 19,828                                                             |                     | 17,138                        |      | 17,138     | (2,689)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/15/2023 | .06/15/2026                    | 648                 |                 | 202.10                                      |                                                                                | 5,607                                                              |                     | 4,563                         |      | 4,563      | (1,044)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/15/2023 | .06/17/2024                    | 6,165               |                 | 202.10                                      |                                                                                | 33,144                                                             |                     | 20,962                        |      | 20,962     | (12,182)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/15/2023 | .06/16/2025                    | 1,964               |                 | 202.10                                      |                                                                                | 14,332                                                             |                     | 11,040                        |      | 11,040     | (3,292)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/26/2023 | .06/26/2026                    | 60                  |                 | 200.72                                      |                                                                                | 482                                                                |                     | 454                           |      | 454        | (28)                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/26/2023 | .06/26/2026                    | 1,923               |                 | 200.72                                      |                                                                                | 16,482                                                             |                     | 14,615                        |      | 14,615     | (1,867)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/26/2023 | .06/27/2025                    | 1,510               |                 | 200.72                                      |                                                                                | 10,908                                                             |                     | 9,374                         |      | 9,374      | (1,534)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .06/27/2023 | .06/27/2024                    | 2,924               |                 | 200.72                                      |                                                                                | 15,614                                                             |                     | 11,815                        |      | 11,815     | (3,799)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/13/2023 | .07/12/2024                    | 2,420               |                 | 200.40                                      |                                                                                | 12,853                                                             |                     | 10,455                        |      | 10,455     | (2,397)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/13/2023 | .07/14/2025                    | 1,542               |                 | 200.40                                      |                                                                                | 11,155                                                             |                     | 10,069                        |      | 10,069     | (1,086)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/14/2023 | .07/14/2026                    | 1,198               |                 | 200.40                                      |                                                                                | 9,648                                                              |                     | 9,401                         |      | 9,401      | (247)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/14/2023 | .07/14/2026                    | 2,615               |                 | 200.40                                      |                                                                                | 22,375                                                             |                     | 20,526                        |      | 20,526     | (1,849)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/17/2023 | .07/15/2026                    | 2,719               |                 | 200.83                                      |                                                                                | 21,895                                                             |                     | 21,396                        |      | 21,396     | (498)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/17/2023 | .07/15/2026                    | 1,339               |                 | 200.83                                      |                                                                                | 11,459                                                             |                     | 10,541                        |      | 10,541     | (918)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/17/2023 | .07/16/2024                    | 5,368               |                 | 200.83                                      |                                                                                | 28,459                                                             |                     | 23,350                        |      | 23,350     | (5,110)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/17/2023 | .07/15/2025                    | 3,117               |                 | 200.83                                      |                                                                                | 22,536                                                             |                     | 20,386                        |      | 20,386     | (2,150)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/26/2023 | .07/27/2026                    | 12,569              |                 | 202.32                                      |                                                                                | 101,466                                                            |                     | 89,618                        |      | 89,618     | (11,847)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/26/2023 | .07/27/2026                    | 4,419               |                 | 202.32                                      |                                                                                | 37,906                                                             |                     | 31,506                        |      | 31,506     | (6,400)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/26/2023 | .07/25/2025                    | 3,524               |                 | 202.32                                      |                                                                                | 25,597                                                             |                     | 20,369                        |      | 20,369     | (5,227)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .07/27/2023 | .07/26/2024                    | 2,738               |                 | 202.32                                      |                                                                                | 14,681                                                             |                     | 9,940                         |      | 9,940      | (4,741)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .08/11/2023 | .08/14/2026                    | 70                  |                 | 200.30                                      |                                                                                | 559                                                                |                     | 558                           |      | 558        | (1)                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNBB6K528              | .08/11/2023 | .08/14/2026                    | 6,885               |                 | 200.30                                      |                                                                                | 58,470                                                             |                     | 54,940                        |      | 54,940     | (3,530)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                   | W22LR0WP21HZNBB6K528                       | 08/11/2023                     | 08/14/2024          | 3,704           | 200.30                                      | 19,663                                                                         |                                                                    |                     | 17,300                        |      | 17,300     | (2,363)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/11/2023                     | 08/14/2025          | 2,826           | 200.30                                      | 20,376                                                                         |                                                                    |                     | 18,904                        |      | 18,904     | (1,472)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/15/2023                     | 08/17/2026          | 2,471           | 199.94                                      | 19,661                                                                         |                                                                    |                     | 20,038                        |      | 20,038     | 377                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/15/2023                     | 08/17/2026          | 1,691           | 199.94                                      | 14,297                                                                         |                                                                    |                     | 13,710                        |      | 13,710     | (587)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/15/2023                     | 08/15/2024          | 7,457           | 199.94                                      | 39,512                                                                         |                                                                    |                     | 35,496                        |      | 35,496     | (4,015)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/15/2023                     | 08/15/2025          | 5,052           | 199.94                                      | 36,259                                                                         |                                                                    |                     | 34,401                        |      | 34,401     | (1,858)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/24/2023                     | 08/27/2026          | 90              | 199.18                                      | 716                                                                            |                                                                    |                     | 764                           |      | 764        | 47                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/24/2023                     | 08/27/2026          | 407             | 199.18                                      | 3,426                                                                          |                                                                    |                     | 3,436                         |      | 3,436      | 10                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/24/2023                     | 08/27/2025          | 693             | 199.18                                      | 4,954                                                                          |                                                                    |                     | 4,968                         |      | 4,968      | 13                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 08/25/2023                     | 08/27/2024          | 3,183           | 199.18                                      | 16,864                                                                         |                                                                    |                     | 16,488                        |      | 16,488     | (376)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/13/2023                     | 09/14/2026          | 3,688           | 202.55                                      | 31,523                                                                         |                                                                    |                     | 26,369                        |      | 26,369     | (5,154)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/13/2023                     | 09/13/2024          | 3,051           | 202.55                                      | 16,377                                                                         |                                                                    |                     | 11,808                        |      | 11,808     | (4,569)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/13/2023                     | 09/12/2025          | 3,890           | 202.55                                      | 28,210                                                                         |                                                                    |                     | 22,681                        |      | 22,681     | (5,529)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/15/2023                     | 09/15/2026          | 5,334           | 202.66                                      | 42,916                                                                         |                                                                    |                     | 37,925                        |      | 37,925     | (4,991)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/15/2023                     | 09/15/2026          | 2,531           | 202.66                                      | 21,649                                                                         |                                                                    |                     | 17,998                        |      | 17,998     | (3,651)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/15/2023                     | 09/17/2024          | 8,132           | 202.66                                      | 43,672                                                                         |                                                                    |                     | 31,308                        |      | 31,308     | (12,364)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/15/2023                     | 09/16/2025          | 7,569           | 202.66                                      | 54,917                                                                         |                                                                    |                     | 43,902                        |      | 43,902     | (11,015)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/26/2023                     | 09/25/2026          | 5,924           | 200.38                                      | 46,887                                                                         |                                                                    |                     | 47,449                        |      | 47,449     | 563                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/26/2023                     | 09/25/2026          | 4,596           | 200.38                                      | 38,682                                                                         |                                                                    |                     | 36,816                        |      | 36,816     | (1,866)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528                       | 09/26/2023                     | 09/27/2024          | 4,297           | 200.38                                      | 22,817                                                                         |                                                                    |                     | 20,797                        |      | 20,797     | (2,020)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| Goldman Sachs Index Call | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 ZBUT11V806EZRVTTWT807 | 09/26/2023                     | 09/26/2025          | 1,327           | 200.38                                      | 9,496                                                                          |                                                                    |                     | 8,947                         |      | 8,947      | (549)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call     | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807                      | 10/14/2020                     | 10/13/2023          | 37              | 215.12                                      | 473                                                                            |                                                                    |                     |                               |      |            | (245)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call     | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807                      | 10/15/2020                     | 10/16/2023          | 93              | 215.18                                      | 1,182                                                                          |                                                                    |                     | 2                             |      | 2          | (613)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call     | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807                      | 10/27/2020                     | 10/27/2023          | 464             | 213.20                                      | 5,821                                                                          |                                                                    |                     | 125                           |      | 125        | (3,436)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call     | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807                      | 11/13/2020                     | 11/14/2023          | 156             | 218.16                                      | 2,030                                                                          |                                                                    |                     | 20                            |      | 20         | (854)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call     | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807                      | 11/16/2020                     | 11/15/2023          | 364             | 219.64                                      | 4,776                                                                          |                                                                    |                     | 29                            |      | 29         | (1,814)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 17                            |      | 17         | (551)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 16                            |      | 16         | (619)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                 | .12/24/2020 | .12/27/2023                    | .....72             | .....           | .....223.18                                 | ......952                                                                      |                                                                    |                     | ......11                      |      | ......11   | .....(293)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......25                      |      | ......25   | .....(507)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......34                      |      | ......34   | .....(623)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......272                     |      | ......272  | .....(4,496)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......41                      |      | ......41   | .....(525)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......67                      |      | ......67   | .....(820)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | .....1,249                    |      | .....1,249 | .....(9,791)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......384                     |      | ......384  | .....(3,660)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......44                      |      | ......44   | .....(438)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......416                     |      | ......416  | .....(3,987)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......62                      |      | ......62   | .....(568)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......143                     |      | ......143  | .....(1,390)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......382                     |      | ......382  | .....(3,359)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......141                     |      | ......141  | .....(1,513)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......76                      |      | ......76   | .....(795)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......269                     |      | ......269  | .....(2,390)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......241                     |      | ......241  | .....(2,086)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......154                     |      | ......154  | .....(1,268)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......386                     |      | ......386  | .....(2,378)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......363                     |      | ......363  | .....(1,982)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......77                      |      | ......77   | .....(409)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......36                      |      | ......36   | .....(191)                                |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......300                     |      | ......300  | .....(1,502)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......261                     |      | ......261  | .....(1,308)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                     |                                                                    |                     | ......236                     |      | ......236  | .....(1,064)                              |                                            |                                          |                                             |                    | - .....                            | 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                                                                    |                                                                    |                     | ......541                     |      | ......541  | .....(2,065)                              |                                            |                                          |                                             |                    | - .....                            | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 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                 | .09/15/2021 | .09/16/2024                    | ..... 385           | .....           | ..... 234.06                                | ..... 5,454                                                                    | .....                                                              | .....               | ..... 254                     | ..... | ..... 254   | ..... (1,004)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 644                     | ..... | ..... 644   | ..... (2,076)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (161)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 1,064                   | ..... | ..... 1,064 | ..... (3,337)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (722)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 419                     | ..... | ..... 419   | ..... (1,265)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (443)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 782                     | ..... | ..... 782   | ..... (2,266)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .11/12/2021 | .11/14/2023                    | ..... 77            | .....           | ..... 232.68                                | ..... 868                                                                      | .....                                                              | .....               | .....                         | ..... | .....       | ..... (121)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 984                     | ..... | ..... 984   | ..... (2,884)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (684)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 132                     | ..... | ..... 132   | ..... (378)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (289)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 1,615                   | ..... | ..... 1,615 | ..... (3,977)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 1,201                   | ..... | ..... 1,201 | ..... (3,027)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (1,129)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .12/15/2021 | .12/16/2024                    | ..... 194           | .....           | ..... 232.42                                | ..... 2,642                                                                    | .....                                                              | .....               | ..... 223                     | ..... | ..... 223   | ..... (575)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (538)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 285                     | ..... | ..... 285   | ..... (800)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 4                       | ..... | ..... 4     | ..... (606)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 522                     | ..... | ..... 522   | ..... (1,416)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 20                      | ..... | ..... 20    | ..... (1,802)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 501                     | ..... | ..... 501   | ..... (1,250)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 29                      | ..... | ..... 29    | ..... (1,176)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .01/27/2022 | .01/27/2025                    | ..... 74            | .....           | ..... 230.27                                | ..... 978                                                                      | .....                                                              | .....               | ..... 117                     | ..... | ..... 117   | ..... (247)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 47                      | ..... | ..... 47    | ..... (1,012)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 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<br>.02/14/2022 | .02/14/2025                    | .....87             | .....           | .....228.76                                 | .....1,130                                                                     | .....                                                              | .....               | .....162                      | ..... | .....162   | .....(309)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.02/15/2022 | .02/15/2024                    | .....1,617          | .....           | .....228.78                                 | .....17,094                                                                    | .....                                                              | .....               | .....210                      | ..... | .....210   | .....(4,512)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.02/15/2022 | .02/18/2025                    | .....634            | .....           | .....228.78                                 | .....8,207                                                                     | .....                                                              | .....               | .....1,185                    | ..... | .....1,185 | .....(2,231)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.02/25/2022 | .02/27/2024                    | .....56             | .....           | .....230.49                                 | .....595                                                                       | .....                                                              | .....               | .....7                        | ..... | .....7     | .....(141)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/14/2022 | .03/14/2024                    | .....670            | .....           | .....228.32                                 | .....6,931                                                                     | .....                                                              | .....               | .....141                      | ..... | .....141   | .....(1,910)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/14/2022 | .03/14/2025                    | .....276            | .....           | .....228.32                                 | .....3,515                                                                     | .....                                                              | .....               | .....538                      | ..... | .....538   | .....(969)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/15/2022 | .03/15/2024                    | .....437            | .....           | .....228.85                                 | .....4,530                                                                     | .....                                                              | .....               | .....92                       | ..... | .....92    | .....(1,245)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/15/2022 | .03/17/2025                    | .....459            | .....           | .....228.85                                 | .....5,859                                                                     | .....                                                              | .....               | .....904                      | ..... | .....904   | .....(1,615)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/25/2022 | .03/27/2024                    | .....2,210          | .....           | .....231.65                                 | .....22,989                                                                    | .....                                                              | .....               | .....354                      | ..... | .....354   | .....(5,282)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.03/25/2022 | .03/27/2025                    | .....376            | .....           | .....231.65                                 | .....4,794                                                                     | .....                                                              | .....               | .....612                      | ..... | .....612   | .....(1,202)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.04/14/2022 | .04/12/2024                    | .....579            | .....           | .....233.28                                 | .....6,048                                                                     | .....                                                              | .....               | .....87                       | ..... | .....87    | .....(1,296)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.04/14/2022 | .04/14/2025                    | .....86             | .....           | .....233.28                                 | .....1,094                                                                     | .....                                                              | .....               | .....134                      | ..... | .....134   | .....(265)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.04/18/2022 | .04/15/2024                    | .....966            | .....           | .....232.90                                 | .....10,080                                                                    | .....                                                              | .....               | .....164                      | ..... | .....164   | .....(2,222)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.04/18/2022 | .04/15/2025                    | .....794            | .....           | .....232.90                                 | .....10,138                                                                    | .....                                                              | .....               | .....1,279                    | ..... | .....1,279 | .....(2,486)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.04/27/2022 | .04/25/2025                    | .....1,267          | .....           | .....230.48                                 | .....16,002                                                                    | .....                                                              | .....               | .....2,470                    | ..... | .....2,470 | .....(4,320)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/13/2022 | .05/14/2024                    | .....620            | .....           | .....228.88                                 | .....6,362                                                                     | .....                                                              | .....               | .....267                      | ..... | .....267   | .....(1,874)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/13/2022 | .05/14/2025                    | .....551            | .....           | .....228.88                                 | .....6,905                                                                     | .....                                                              | .....               | .....1,239                    | ..... | .....1,239 | .....(1,987)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/16/2022 | .05/15/2024                    | .....720            | .....           | .....229.29                                 | .....7,376                                                                     | .....                                                              | .....               | .....295                      | ..... | .....295   | .....(2,123)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/16/2022 | .05/15/2025                    | .....2,159          | .....           | .....229.29                                 | .....27,126                                                                    | .....                                                              | .....               | .....4,771                    | ..... | .....4,771 | .....(7,642)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/27/2022 | .05/24/2024                    | .....211            | .....           | .....232.36                                 | .....2,185                                                                     | .....                                                              | .....               | .....70                       | ..... | .....70    | .....(553)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/27/2022 | .05/27/2025                    | .....564            | .....           | .....232.36                                 | .....7,126                                                                     | .....                                                              | .....               | .....1,099                    | ..... | .....1,099 | .....(1,872)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/14/2022 | .06/14/2024                    | .....358            | .....           | .....220.37                                 | .....3,421                                                                     | .....                                                              | .....               | .....548                      | ..... | .....548   | .....(1,628)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/14/2022 | .06/13/2025                    | .....163            | .....           | .....220.37                                 | .....1,894                                                                     | .....                                                              | .....               | .....658                      | ..... | .....658   | .....(751)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/15/2022 | .06/17/2024                    | .....699            | .....           | .....221.85                                 | .....6,743                                                                     | .....                                                              | .....               | .....922                      | ..... | .....922   | .....(2,976)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/15/2022 | .06/16/2025                    | .....721            | .....           | .....221.85                                 | .....8,464                                                                     | .....                                                              | .....               | .....2,676                    | ..... | .....2,676 | .....(3,181)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/27/2022 | .06/27/2024                    | .....193            | .....           | .....222.24                                 | .....1,883                                                                     | .....                                                              | .....               | .....257                      | ..... | .....257   | .....(807)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 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                 | .06/27/2022 | .06/27/2025                    | ..... 211           | .....           | ..... 222.24                                | ..... 2,510                                                                    | .....                                                              | .....               | ..... 774                     | ..... | ..... 774    | ..... (924)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 1,289                   | ..... | ..... 1,289  | ..... (3,943)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 846                     | ..... | ..... 846    | ..... (2,557)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 4,909                   | ..... | ..... 4,909  | ..... (5,728)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 704                     | ..... | ..... 704    | ..... (2,374)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 849                     | ..... | ..... 849    | ..... (2,754)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 4,960                   | ..... | ..... 4,960  | ..... (6,279)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 1,668                   | ..... | ..... 1,668  | ..... (5,380)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 3,771                   | ..... | ..... 3,771  | ..... (4,750)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .08/26/2022 | .08/27/2024                    | ..... 802           | .....           | ..... 223.06                                | ..... 7,787                                                                    | .....                                                              | .....               | ..... 1,284                   | ..... | ..... 1,284  | ..... (3,274)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 10,484                  | ..... | ..... 10,484 | ..... (11,876)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 1,467                   | ..... | ..... 1,467  | ..... (2,835)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 2,079                   | ..... | ..... 2,079  | ..... (2,062)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 2,190                   | ..... | ..... 2,190  | ..... (4,035)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 9,360                   | ..... | ..... 9,360  | ..... (9,016)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 1,434                   | ..... | ..... 1,434  | ..... (1,849)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .09/27/2022 | .09/26/2025                    | ..... 89            | .....           | ..... 212.41                                | ..... 982                                                                      | .....                                                              | .....               | ..... 618                     | ..... | ..... 618    | ..... (491)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 77                      | ..... | ..... 77     | ..... (8,588)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 3,645                   | ..... | ..... 3,645  | ..... (4,458)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/14/2022 | .10/14/2025                    | ..... 57            | .....           | ..... 211.90                                | ..... 616                                                                      | .....                                                              | .....               | ..... 413                     | ..... | ..... 413    | ..... (322)                               | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 366                     | ..... | ..... 366    | ..... (35,110)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 317                     | ..... | ..... 317    | ..... (12,516)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 997                     | ..... | ..... 997    | ..... (1,273)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 1,385                   | ..... | ..... 1,385  | ..... (1,113)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                   | .....                                                              | .....               | ..... 511                     | ..... | ..... 511    | ..... (11,774)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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                                                                    | .....                                                              | .....               | ..... 3,529                   | ..... | ..... 3,529  | ..... (4,665)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 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                 | 11/14/2022 | 11/14/2025                     | 573                 |                 | 214.74                                      | 6,285                                                                          |                                                                    |                     | 3,706                         |      | 3,706      | (3,064)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 1,308                         |      | 1,308      | (35,076)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 4,811                         |      | 4,811      | (5,931)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 7,671                         |      | 7,671      | (10,498)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 17,184                        |      | 17,184     | (13,376)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 14,985                        |      | 14,985     | (12,548)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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                                                                          |                                                                    |                     | 426                           |      | 426        | (8,721)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,862                         |      | 1,862      | (1,584)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 450                           |      | 450        | (8,876)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 2,684                         |      | 2,684      | (4,014)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,005                         |      | 1,005      | (903)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 1,341                         |      | 1,341      | (30,851)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,160                         |      | 3,160      | (5,818)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 17,883                        |      | 17,883     | (19,820)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 717                           |      | 717        | (6,608)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,267                         |      | 1,267      | (1,628)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,961                         |      | 3,961      | (3,260)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 962                           |      | 962        | (14,081)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,412                         |      | 1,412      | (2,527)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 536                           |      | 536        | (546)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 1,045                         |      | 1,045      | (14,213)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 3,445                         |      | 3,445      | (6,196)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 17,334                        |      | 17,334     | (17,531)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 1,373                         |      | 1,373      | (17,446)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                                          |                                                                    |                     | 1,436                         |      | 1,436      | (2,638)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/27/2023 | 01/27/2026                     | 27                  |                 | 219.51                                      | 307                                                                            |                                                                    |                     | 151                           |      | 151        | (158)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                 | 02/14/2023 | 02/14/2024                     | 1,552               |                 | 217.09                                      |                                                                                | 10,380                                                             |                     | 1,459                         |      | 1,459      | (8,920)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 3,422                         |      | 3,422      | (4,498)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 2,597                         |      | 2,597      | (15,298)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 13,520                        |      | 13,520     | (17,444)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 13,906                        |      | 13,906     | (10,379)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 626                           |      | 626        | (2,124)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 586                           |      | 586        | (545)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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                                                             |                     | 7,182                         |      | 7,182      | (3,928)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 2,446                         |      | 2,446      | (6,279)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 1,308                         |      | 1,308      | (1,080)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 4,435                         |      | 4,435      | (2,246)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 7,999                         |      | 7,999      | (20,456)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 4,812                         |      | 4,812      | (3,966)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 17,372                        |      | 17,372     | (8,791)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 2,959                         |      | 2,959      | (7,167)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/27/2023 | 03/27/2025                     | 61                  |                 | 214.33                                      |                                                                                | 545                                                                |                     | 298                           |      | 298        | (246)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 3,851                         |      | 3,851      | (2,020)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 941                           |      | 941        | (3,376)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 04/14/2023 | 04/14/2025                     | 83                  |                 | 217.27                                      |                                                                                | 752                                                                |                     | 355                           |      | 355        | (398)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 1,661                         |      | 1,661      | (1,150)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 7,272                         |      | 7,272      | (26,107)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 7,781                         |      | 7,781      | (8,857)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 21,417                        |      | 21,417     | (14,895)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 1,152                         |      | 1,152      | (3,285)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 5,150                         |      | 5,150      | (5,115)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 10,444                        |      | 10,444     | (6,353)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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<br>.05/12/2023 | .05/14/2024                    | 1,696               |                 | 214.05                                      |                                                                                | 11,108                                                             |                     | 4,155                         |      | 4,155      | (6,953)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/12/2023 | .05/14/2025                    | 976                 |                 | 214.05                                      |                                                                                | 8,799                                                              |                     | 5,224                         |      | 5,224      | (3,575)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/15/2023 | .05/15/2024                    | 4,373               |                 | 213.59                                      |                                                                                | 28,580                                                             |                     | 11,326                        |      | 11,326     | (17,255)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/15/2023 | .05/15/2025                    | 1,419               |                 | 213.59                                      |                                                                                | 12,726                                                             |                     | 7,802                         |      | 7,802      | (4,924)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/15/2023 | .05/15/2026                    | 679                 |                 | 213.59                                      |                                                                                | 7,424                                                              |                     | 5,316                         |      | 5,316      | (2,108)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/26/2023 | .05/24/2024                    | 333                 |                 | 210.06                                      |                                                                                | 2,149                                                              |                     | 1,276                         |      | 1,276      | (873)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.05/26/2023 | .05/27/2025                    | 114                 |                 | 210.06                                      |                                                                                | 1,008                                                              |                     | 773                           |      | 773        | (235)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/14/2023 | .06/14/2024                    | 1,785               |                 | 213.48                                      |                                                                                | 11,811                                                             |                     | 5,176                         |      | 5,176      | (6,635)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/14/2023 | .06/13/2025                    | 84                  |                 | 213.48                                      |                                                                                | 765                                                                |                     | 477                           |      | 477        | (288)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/14/2023 | .06/12/2026                    | 61                  |                 | 213.48                                      |                                                                                | 672                                                                |                     | 484                           |      | 484        | (189)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/15/2023 | .06/17/2024                    | 3,953               |                 | 214.78                                      |                                                                                | 26,319                                                             |                     | 10,198                        |      | 10,198     | (16,121)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/15/2023 | .06/16/2025                    | 1,113               |                 | 214.78                                      |                                                                                | 10,158                                                             |                     | 5,864                         |      | 5,864      | (4,293)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/15/2023 | .06/15/2026                    | 624                 |                 | 214.78                                      |                                                                                | 6,914                                                              |                     | 4,710                         |      | 4,710      | (2,204)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/27/2023 | .06/27/2024                    | 178                 |                 | 213.35                                      |                                                                                | 1,178                                                              |                     | 543                           |      | 543        | (635)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.06/27/2023 | .06/27/2025                    | 131                 |                 | 213.35                                      |                                                                                | 1,187                                                              |                     | 756                           |      | 756        | (431)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/14/2023 | .07/12/2024                    | 976                 |                 | 215.15                                      |                                                                                | 6,552                                                              |                     | 2,645                         |      | 2,645      | (3,907)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/14/2023 | .07/14/2026                    | 200                 |                 | 215.15                                      |                                                                                | 2,232                                                              |                     | 1,537                         |      | 1,537      | (695)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/17/2023 | .07/15/2024                    | 2,432               |                 | 214.65                                      |                                                                                | 16,286                                                             |                     | 6,979                         |      | 6,979      | (9,307)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/17/2023 | .07/15/2025                    | 988                 |                 | 214.65                                      |                                                                                | 9,074                                                              |                     | 5,501                         |      | 5,501      | (3,572)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/17/2023 | .07/15/2026                    | 871                 |                 | 214.65                                      |                                                                                | 9,705                                                              |                     | 6,856                         |      | 6,856      | (2,849)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/27/2023 | .07/26/2024                    | 594                 |                 | 215.36                                      |                                                                                | 4,019                                                              |                     | 1,646                         |      | 1,646      | (2,373)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/27/2023 | .07/25/2025                    | 130                 |                 | 215.36                                      |                                                                                | 1,204                                                              |                     | 702                           |      | 702        | (502)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.07/27/2023 | .07/27/2026                    | 2,656               |                 | 215.36                                      |                                                                                | 29,916                                                             |                     | 20,372                        |      | 20,372     | (9,544)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.08/14/2023 | .08/14/2024                    | 1,542               |                 | 213.40                                      |                                                                                | 10,364                                                             |                     | 5,488                         |      | 5,488      | (4,875)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.08/14/2023 | .08/14/2025                    | 366                 |                 | 213.40                                      |                                                                                | 3,377                                                              |                     | 2,241                         |      | 2,241      | (1,137)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTWT807<br>.08/14/2023 | .08/14/2026                    | 942                 |                 | 213.40                                      |                                                                                | 10,573                                                             |                     | 7,912                         |      | 7,912      | (2,661)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 .....                                 | ZBUT11V806EZRVTTW807<br>08/15/2023  | 08/15/2024                     | 5,807               |                 | 211.97                                      |                                                                                | 38,653                                                             |                     |                               |      |            | (38,653)                                  |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>08/15/2023  | 08/15/2025                     | 1,698               |                 | 211.97                                      |                                                                                | 15,552                                                             |                     | 11,158                        |      | 11,158     | (4,394)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>08/15/2023  | 08/17/2026                     | 1,826               |                 | 211.97                                      |                                                                                | 20,201                                                             |                     | 16,212                        |      | 16,212     | (3,989)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>08/25/2023  | 08/27/2024                     | 1,160               |                 | 211.25                                      |                                                                                | 7,669                                                              |                     | 4,941                         |      | 4,941      | (2,728)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>08/25/2023  | 08/27/2025                     | 128                 |                 | 211.25                                      |                                                                                | 1,166                                                              |                     | 877                           |      | 877        | (290)                                     |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>08/25/2023  | 08/27/2026                     | 85                  |                 | 211.25                                      |                                                                                | 938                                                                |                     | 779                           |      | 779        | (159)                                     |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/14/2023  | 09/13/2024                     | 919                 |                 | 212.08                                      |                                                                                | 6,104                                                              |                     | 3,788                         |      | 3,788      | (2,315)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/14/2023  | 09/12/2025                     | 222                 |                 | 212.08                                      |                                                                                | 2,012                                                              |                     | 1,471                         |      | 1,471      | (540)                                     |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/15/2023  | 09/16/2024                     | 5,806               |                 | 211.15                                      |                                                                                | 38,251                                                             |                     | 25,954                        |      | 25,954     | (12,297)                                  |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/15/2023  | 09/15/2025                     | 1,861               |                 | 211.15                                      |                                                                                | 16,820                                                             |                     | 12,991                        |      | 12,991     | (3,829)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/15/2023  | 09/15/2026                     | 1,255               |                 | 211.15                                      |                                                                                | 13,701                                                             |                     | 11,622                        |      | 11,622     | (2,079)                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/27/2023  | 09/27/2024                     | 1,542               |                 | 205.62                                      |                                                                                | 9,859                                                              |                     | 10,453                        |      | 10,453     | 594                                       |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/27/2023  | 09/26/2025                     | 185                 |                 | 205.62                                      |                                                                                | 1,623                                                              |                     | 1,695                         |      | 1,695      | 72                                        |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call                              | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan .....                                 | ZBUT11V806EZRVTTW807<br>09/27/2023  | 09/25/2026                     | 943                 |                 | 205.62                                      |                                                                                | 9,972                                                              |                     | 10,737                        |      | 10,737     | 765                                       |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays .....                                  | G5GSEF7VJP5170UK5573<br>10/14/2022  | 10/13/2023                     | 150                 |                 | 3,583.07                                    |                                                                                | 39,297                                                             |                     | 92,350                        |      | 92,350     | 37,104                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays .....                                  | G5GSEF7VJP5170UK5573<br>10/14/2022  | 10/13/2023                     | 398                 |                 | 3,583.07                                    |                                                                                | 171,084                                                            |                     | 282,498                       |      | 282,498    | 74,605                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 2,922               |                 | 3,677.95                                    |                                                                                | 772,781                                                            |                     | 1,467,043                     |      | 1,467,043  | 636,677                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 1,461               |                 | 3,677.95                                    |                                                                                | 48,913                                                             |                     |                               |      |            | (20,606)                                  |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 666                 |                 | 3,677.95                                    |                                                                                | 23,765                                                             |                     |                               |      |            | (10,578)                                  |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 186                 |                 | 3,677.95                                    |                                                                                | 18,290                                                             |                     | 17,370                        |      | 17,370     | 17,370                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 290                 |                 | 3,677.95                                    |                                                                                | 29,394                                                             |                     | 29,034                        |      | 29,034     | 29,034                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 6,471               |                 | 3,677.95                                    |                                                                                | 2,806,020                                                          |                     | 3,969,635                     |      | 3,969,635  | 975,568                                   |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 65                  |                 | 3,733.12                                    |                                                                                | 26,171                                                             |                     | 36,292                        |      | 36,292     | 8,490                                     |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo .....                               | PBLD0EJDB5FIWOLXP3B76<br>10/17/2022 | 10/16/2023                     | 86                  |                 | 3,769.90                                    |                                                                                | 33,072                                                             |                     | 45,124                        |      | 45,124     | 10,186                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Morgan Stanley ....                             | 4PQUHN3JPFGFNF3BB653<br>10/27/2022  | 10/27/2023                     | 115                 |                 | 3,807.30                                    |                                                                                | 46,017                                                             |                     | 42,340                        |      | 42,340     | 17,947                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Morgan Stanley ....                             | 4PQUHN3JPFGFNF3BB653<br>10/27/2022  | 10/27/2023                     | 489                 |                 | 3,807.30                                    |                                                                                | 220,077                                                            |                     | 244,682                       |      | 244,682    | 55,272                                    |                                            |                                           |                                             |                    | -                                  | 0001                                                    |
| JP Morgan Index Call S&P500 OTC European Call-Buy | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays .....                                  | G5GSEF7VJP5170UK5573<br>11/14/2022  | 11/14/2023                     | 40                  |                 | 3,957.25                                    |                                                                                | 10,147                                                             |                     | 10,909                        |      | 10,909     | 5,195                                     |                                            |                                           |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                                                        |                                                                    |                     | 156,275                       |      | 156,275    | 25,386                                    |                                            |                                          |                                             |                    | -                                  | 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                                                                        |                                                                    |                     | 473,668                       |      | 473,668    | 218,737                                   |                                            |                                          |                                             |                    | -                                  | 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                     | 30                  |                 | 3,991.73                                    | 3,768                                                                          |                                                                    |                     | 195                           |      | 195        | 195                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/15/2022                     | 106                 |                 | 3,991.73                                    | 14,918                                                                         |                                                                    |                     | 1,389                         |      | 1,389      | 1,389                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                      |                                                                    |                     | 1,546,572                     |      | 1,546,572  | 215,929                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/15/2022                     | 16                  |                 | 4,051.61                                    | 6,563                                                                          |                                                                    |                     | 4,626                         |      | 4,626      | 406                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/15/2022                     | 147                 |                 | 4,091.52                                    | 56,802                                                                         |                                                                    |                     | 37,383                        |      | 37,383     | 1,591                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 39                  |                 | 4,026.12                                    | 9,796                                                                          |                                                                    |                     | 6,751                         |      | 6,751      | 2,257                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 287                 |                 | 4,026.12                                    | 126,151                                                                        |                                                                    |                     | 92,760                        |      | 92,760     | 11,307                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 164                 |                 | 3,995.32                                    | 41,466                                                                         |                                                                    |                     | 43,074                        |      | 43,074     | 19,002                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 521                 |                 | 3,995.32                                    | 225,344                                                                        |                                                                    |                     | 190,822                       |      | 190,822    | 29,262                                    |                                            |                                          |                                             |                    | -                                  | 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                                                                        |                                                                    |                     | 656,203                       |      | 656,203    | 294,918                                   |                                            |                                          |                                             |                    | -                                  | 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                                                                         |                                                                    |                     | 429                           |      | 429        | (22,822)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/15/2022                     | 294                 |                 | 3,895.75                                    | 14,771                                                                         |                                                                    |                     | 206                           |      | 206        | (5,840)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/15/2022                     | 27                  |                 | 3,895.75                                    | 4,505                                                                          |                                                                    |                     | 2,201                         |      | 2,201      | 2,201                                     |                                            |                                          |                                             |                    | -                                  | 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                                                                      |                                                                    |                     | 2,092,016                     |      | 2,092,016  | 411,942                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/15/2022                     | 8                   |                 | 3,954.19                                    | 3,252                                                                          |                                                                    |                     | 3,308                         |      | 3,308      | 577                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/15/2022                     | 112                 |                 | 3,993.14                                    | 41,853                                                                         |                                                                    |                     | 41,318                        |      | 41,318     | 6,405                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/15/2022                     | 39                  |                 | 3,895.75                                    | 6,645                                                                          |                                                                    |                     | 3,366                         |      | 3,366      | 3,366                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 89                  |                 | 3,829.25                                    | 21,886                                                                         |                                                                    |                     | 36,287                        |      | 36,287     | 14,250                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 427                 |                 | 3,829.25                                    | 179,552                                                                        |                                                                    |                     | 223,695                       |      | 223,695    | 47,571                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 114                 |                 | 3,999.09                                    |                                                                                | 25,499                                                             |                     | 29,999                        |      | 29,999     | 4,501                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 474                 |                 | 3,999.09                                    |                                                                                | 186,072                                                            |                     | 184,801                       |      | 184,801    | (1,271)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | 01/17/2023                     | 2,252               |                 | 3,990.97                                    |                                                                                | 505,182                                                            |                     | 619,639                       |      | 619,639    | 114,457                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | 01/17/2023                     | 1,202               |                 | 3,990.97                                    |                                                                                | 56,628                                                             |                     | 7,371                         |      | 7,371      | (49,257)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | 01/17/2023                     | 1,048               |                 | 3,990.97                                    |                                                                                | 52,263                                                             |                     | 8,454                         |      | 8,454      | (43,808)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | 01/17/2023                     | 17                  |                 | 3,990.97                                    |                                                                                | 2,774                                                              |                     | 1,143                         |      | 1,143      | (1,631)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                                     | PBLD0EJDB5FWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 142             | 3,990.97                                    |                                                                                | 25,300                                                             |                     | 10,380                        |      | 10,380     | (14,920)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 5,459           | 3,990.97                                    |                                                                                | 2,141,662                                                          |                     | 2,144,112                     |      | 2,144,112  | 2,450                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 10              | 4,050.83                                    |                                                                                | 3,393                                                              |                     | 3,275                         |      | 3,275      | (118)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 85              | 4,090.74                                    |                                                                                | 28,257                                                             |                     | 26,462                        |      | 26,462     | (1,795)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 2,528                         |      | 2,528      | (346)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 98,602                        |      | 98,602     | (8,256)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 131             | 4,136.13                                    |                                                                                | 29,974                                                             |                     | 23,062                        |      | 23,062     | (6,912)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 671             | 4,136.13                                    |                                                                                | 272,505                                                            |                     | 209,143                       |      | 209,143    | (63,362)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 1,702           | 4,147.60                                    |                                                                                | 384,661                                                            |                     | 271,219                       |      | 271,219    | (113,442)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 853             | 4,147.60                                    |                                                                                | 43,151                                                             |                     |                               |      |            | (43,151)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 681             | 4,147.60                                    |                                                                                | 36,699                                                             |                     |                               |      |            | (36,699)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 91              | 4,147.60                                    |                                                                                | 17,539                                                             |                     | 1,500                         |      | 1,500      | (16,039)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 4,421           | 4,147.60                                    |                                                                                | 1,771,161                                                          |                     | 1,344,314                     |      | 1,344,314  | (426,847)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 22              | 4,209.81                                    |                                                                                | 7,848                                                              |                     | 5,623                         |      | 5,623      | (2,225)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .02/15/2023                    | .02/15/2024         | 81              | 4,251.29                                    |                                                                                | 27,446                                                             |                     | 18,773                        |      | 18,773     | (8,673)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 3,917                         |      | 3,917      | 1,037                                     |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 134,966                       |      | 134,966    | 13,934                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/14/2023                    | .03/14/2024         | 148             | 3,919.29                                    |                                                                                | 35,151                                                             |                     | 65,561                        |      | 65,561     | 30,410                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/14/2023                    | .03/14/2024         | 823             | 3,919.29                                    |                                                                                | 320,764                                                            |                     | 439,592                       |      | 439,592    | 118,828                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 2,376           | 3,891.93                                    |                                                                                | 580,712                                                            |                     | 1,043,651                     |      | 1,043,651  | 462,939                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 1,086           | 3,891.93                                    |                                                                                | 45,662                                                             |                     | 41,194                        |      | 41,194     | (4,468)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 1,154           | 3,891.93                                    |                                                                                | 51,186                                                             |                     | 48,339                        |      | 48,339     | (2,847)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 201             | 3,891.93                                    |                                                                                | 26,866                                                             |                     | 31,395                        |      | 31,395     | 4,528                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 9               | 3,891.93                                    |                                                                                | 1,207                                                              |                     | 1,401                         |      | 1,401      | 194                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 4,936           | 3,891.93                                    |                                                                                | 1,896,224                                                          |                     | 2,617,121                     |      | 2,617,121  | 720,896                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 51              | 3,950.31                                    |                                                                                | 17,850                                                             |                     | 24,644                        |      | 24,644     | 6,793                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .03/15/2023                    | .03/15/2024         | 57              | 3,989.23                                    |                                                                                | 18,542                                                             |                     | 25,582                        |      | 25,582     | 7,040                                     |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 18,735                        |      | 18,735     | 6,457                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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                                                             |                     | 78,670                        |      | 78,670     | 13,351                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 | 04/14/2023                     | 04/12/2024          | 136             | 4,137.64                                    |                                                                                | 30,349                                                             |                     | 31,020                        |      | 31,020     | 671                                       |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 250,802                       |      | 250,802    | (19,808)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 530,091                       |      | 530,091    | 12,411                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPGGFNF3BB653 | 04/17/2023                     | 04/15/2024          | 992             | 4,151.32                                    |                                                                                | 46,122                                                             |                     | 16,963                        |      | 16,963     | (29,159)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPGGFNF3BB653 | 04/17/2023                     | 04/15/2024          | 854             | 4,151.32                                    |                                                                                | 42,882                                                             |                     | 16,237                        |      | 16,237     | (26,645)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPGGFNF3BB653 | 04/17/2023                     | 04/15/2024          | 62              | 4,151.32                                    |                                                                                | 10,759                                                             |                     | 4,423                         |      | 4,423      | (6,335)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPGGFNF3BB653 | 04/17/2023                     | 04/15/2024          | 7               | 4,151.32                                    |                                                                                | 1,150                                                              |                     | 470                           |      | 470        | (680)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                          |                     | 1,807,710                     |      | 1,807,710  | (170,240)                                 |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 14,479                        |      | 14,479     | (1,810)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 19,253                        |      | 19,253     | (2,903)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                              |                     | 7,320                         |      | 7,320      | 299                                       |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 164,203                       |      | 164,203    | (7,322)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 37,462                        |      | 37,462     | 7,040                                     |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 124,606                       |      | 124,606    | 1,954                                     |                                            |                                          |                                             |                    | -                                  | 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                                                            |                     | 493,814                       |      | 493,814    | 83,627                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVITW807 | 05/15/2023                     | 05/15/2024          | 860             | 4,136.28                                    |                                                                                | 40,906                                                             |                     | 28,387                        |      | 28,387     | (12,519)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVITW807 | 05/15/2023                     | 05/15/2024          | 713             | 4,136.28                                    |                                                                                | 36,875                                                             |                     | 26,003                        |      | 26,003     | (10,872)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       |                      | 05/15/2023                     | 05/15/2024          | 111             | 4,136.28                                    |                                                                                | 18,268                                                             |                     | 14,027                        |      | 14,027     | (4,242)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                          |                     | 1,606,515                     |      | 1,606,515  | 15,813                                    |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 26,241                        |      | 26,241     | (275)                                     |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 13,339                        |      | 13,339     | (1,484)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 37,529                        |      | 37,529     | (4,556)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIOLXP3B76 | 06/14/2023                     | 06/14/2024          | 127             | 4,372.59                                    |                                                                                | 27,084                                                             |                     | 13,780                        |      | 13,780     | (13,304)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIOLXP3B76 | 06/14/2023                     | 06/14/2024          | 345             | 4,372.59                                    |                                                                                | 133,307                                                            |                     | 86,617                        |      | 86,617     | (46,691)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIOLXP3B76 | 06/15/2023                     | 06/17/2024          | 1,469           | 4,425.84                                    |                                                                                | 316,599                                                            |                     | 99,663                        |      | 99,663     | (216,936)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVITW807 | 06/15/2023                     | 06/17/2024          | 647             | 4,425.84                                    |                                                                                | 38,078                                                             |                     | 6,314                         |      | 6,314      | (31,764)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVITW807 | 06/15/2023                     | 06/17/2024          | 632             | 4,425.84                                    |                                                                                | 39,732                                                             |                     | 7,157                         |      | 7,157      | (32,575)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVITW807 | 06/15/2023                     | 06/17/2024          | 159             | 4,425.84                                    |                                                                                | 29,892                                                             |                     | 9,240                         |      | 9,240      | (20,652)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 PBLD0EJDB5FWOLXP3B76                     | .06/15/2023 | .06/17/2024                    | 3,380               |                 | 4,425.84                                    |                                                                                | 1,301,520                                                          |                     | 751,881                       |      | 751,881    | (549,639)                                 |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 14,479                        |      | 14,479     | (12,927)                                  |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 8,010                         |      | 8,010      | (8,630)                                   |                                            |                                          |                                             |                    | -                                  | 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                                                             |                     | 24,304                        |      | 24,304     | (12,161)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                     | .07/14/2023 | .07/12/2024                    | 54                  |                 | 4,505.42                                    |                                                                                | 11,346                                                             |                     | 2,918                         |      | 2,918      | (8,428)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                     | .07/14/2023 | .07/12/2024                    | 198                 |                 | 4,505.42                                    |                                                                                | 75,290                                                             |                     | 39,020                        |      | 39,020     | (36,269)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVWT807    | .07/17/2023 | .07/15/2024                    | 1,297               |                 | 4,522.79                                    |                                                                                | 273,402                                                            |                     | 58,919                        |      | 58,919     | (214,483)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                        | .07/17/2023 | .07/15/2024                    | 659                 |                 | 4,522.79                                    |                                                                                | 43,210                                                             |                     | 7,215                         |      | 7,215      | (35,995)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                        | .07/17/2023 | .07/15/2024                    | 610                 |                 | 4,522.79                                    |                                                                                | 43,009                                                             |                     | 7,394                         |      | 7,394      | (35,615)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                        | .07/17/2023 | .07/15/2024                    | 94                  |                 | 4,522.79                                    |                                                                                | 19,504                                                             |                     | 3,504                         |      | 3,504      | (16,000)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .07/17/2023 | .07/15/2024                    | 3,534               |                 | 4,522.79                                    |                                                                                | 1,354,080                                                          |                     | 673,239                       |      | 673,239    | (680,840)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .07/17/2023 | .07/15/2024                    | 101                 |                 | 4,629.08                                    |                                                                                | 38,548                                                             |                     | 14,181                        |      | 14,181     | (24,367)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .07/27/2023 | .07/26/2024                    | 45                  |                 | 4,537.41                                    |                                                                                | 9,628                                                              |                     | 2,017                         |      | 2,017      | (7,611)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .07/27/2023 | .07/26/2024                    | 264                 |                 | 4,537.41                                    |                                                                                | 104,423                                                            |                     | 50,269                        |      | 50,269     | (54,153)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .08/14/2023 | .08/14/2024                    | 122                 |                 | 4,489.72                                    |                                                                                | 27,321                                                             |                     | 8,662                         |      | 8,662      | (18,659)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .08/14/2023 | .08/14/2024                    | 382                 |                 | 4,489.72                                    |                                                                                | 154,878                                                            |                     | 89,716                        |      | 89,716     | (65,162)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .08/15/2023 | .08/15/2024                    | 1,670               |                 | 4,437.86                                    |                                                                                | 378,981                                                            |                     | 166,237                       |      | 166,237    | (212,743)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528                    | .08/15/2023 | .08/15/2024                    | 633                 |                 | 4,437.86                                    |                                                                                | 35,368                                                             |                     | 16,641                        |      | 16,641     | (18,727)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528                    | .08/15/2023 | .08/15/2024                    | 738                 |                 | 4,437.86                                    |                                                                                | 44,868                                                             |                     | 20,929                        |      | 20,929     | (23,939)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528                    | .08/15/2023 | .08/15/2024                    | 73                  |                 | 4,437.86                                    |                                                                                | 15,131                                                             |                     | 5,070                         |      | 5,070      | (10,061)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .08/15/2023 | .08/15/2024                    | 3,693               |                 | 4,437.86                                    |                                                                                | 1,500,356                                                          |                     | 945,645                       |      | 945,645    | (554,712)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .08/15/2023 | .08/15/2024                    | 123                 |                 | 4,537.71                                    |                                                                                | 42,257                                                             |                     | 25,069                        |      | 25,069     | (17,188)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                     | .08/25/2023 | .08/27/2024                    | 111                 |                 | 4,405.71                                    |                                                                                | 25,519                                                             |                     | 13,135                        |      | 13,135     | (12,383)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                     | .08/25/2023 | .08/27/2024                    | 289                 |                 | 4,405.71                                    |                                                                                | 119,978                                                            |                     | 81,521                        |      | 81,521     | (38,456)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .09/14/2023 | .09/13/2024                    | 139                 |                 | 4,505.10                                    |                                                                                | 29,666                                                             |                     | 12,180                        |      | 12,180     | (17,486)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                        | .09/14/2023 | .09/13/2024                    | 372                 |                 | 4,505.10                                    |                                                                                | 146,789                                                            |                     | 88,539                        |      | 88,539     | (58,250)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVWT807 | .09/15/2023 | .09/16/2024                    | 2,202               |                 | 4,450.32                                    |                                                                                | 474,368                                                            |                     | 248,619                       |      | 248,619    | (225,750)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Buy | Index/Annuity                                                           | N/A                          | Equity/Index           | JP Morgan                                            | .09/15/2023 | .09/16/2024                    | 1,368               |                 | 4,450.32                                    |                                                                                | 76,125                                                             |                     | 37,947                        |      | 37,947     | (38,178)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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           | JP Morgan ZBUT11V806EZRVTW1807                  | .09/15/2023 | .09/16/2024                    | .....1,102          | .....           | .....4,450.32                               | .....                                                                          | .....66,218                                                        | .....               | .....32,966                   | ..... | .....32,966      | .....(33,252)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| S&P500 OTC European Call-Buy .....                                                                                 | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVTW1807                  | .09/15/2023 | .09/16/2024                    | .....156            | .....           | .....4,450.32                               | .....                                                                          | .....32,294                                                        | .....               | .....11,698                   | ..... | .....11,698      | .....(20,596)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| S&P500 OTC European Call-Buy .....                                                                                 | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | .09/15/2023 | .09/16/2024                    | .....5,221          | .....           | .....4,450.32                               | .....                                                                          | .....2,077,030                                                     | .....               | .....1,407,403                | ..... | .....1,407,403   | .....(669,628)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| S&P500 OTC European Call-Buy .....                                                                                 | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | .09/15/2023 | .09/16/2024                    | .....141            | .....           | .....4,548.23                               | .....                                                                          | .....47,301                                                        | .....               | .....30,733                   | ..... | .....30,733      | .....(16,568)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| S&P500 OTC European Call-Buy .....                                                                                 | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .09/27/2023 | .09/27/2024                    | .....36             | .....           | .....4,274.51                               | .....                                                                          | .....8,329                                                         | .....               | .....8,087                    | ..... | .....8,087       | .....(242)                                | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| S&P500 OTC European Call-Buy .....                                                                                 | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .09/27/2023 | .09/27/2024                    | .....360            | .....           | .....4,274.51                               | .....                                                                          | .....146,956                                                       | .....               | .....                         | ..... | .....            | .....(146,956)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants                               |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 17,922,389                                                                     | 27,054,144                                                         | 0                   | 39,208,406                    | XXX   | 39,208,406       | (982,209)                                 | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0219999999. Subtotal - Purchased Options - Hedging Other                                                           |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 17,922,389                                                                     | 27,054,144                                                         | 0                   | 39,208,406                    | XXX   | 39,208,406       | (982,209)                                 | 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<br>Tidewater Warrant<br>88642R133 .....                                                              | Tidewater .....                                                         | N/A .....                    |                        | US - Chicago Board<br>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                                                    |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 17,922,389                                                                     | 27,054,144                                                         | 0                   | 39,208,406                    | XXX   | 39,208,406       | (982,209)                                 | 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                                                                                |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 17,922,389                                                                     | 27,054,144                                                         | 0                   | 39,208,406                    | XXX   | 39,208,406       | (982,209)                                 | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |             |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX   | 0                | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| S&P500 OTC European Call-Sell .....                                                                                | Index/Annuity .....                                                     | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .10/14/2022 | .10/13/2023                    | .....12             | .....           | .....3,833.88                               | .....(3,645)                                                                   | .....                                                              | .....               | .....(5,647)                  | ..... | .....(5,647)     | .....(1,218)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                  | .....                                                              | .....               | .....(53,224)                 | ..... | .....(53,224)    | .....(13,510)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |
| 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)                                                                   | .....                                                              | .....               | .....(22,252)                 | ..... | .....(22,252)    | .....(9,541)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                  | .....                                                              | .....               | .....(112,563)                | ..... | .....(112,563)   | .....(28,394)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                  | .....                                                              | .....               | .....(42,326)                 | ..... | .....(42,326)    | .....(10,606)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                  | .....                                                              | .....               | .....(49,067)                 | ..... | .....(49,067)    | .....(21,301)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                   | .....                                                              | .....               | .....(2,678)                  | ..... | .....(2,678)     | .....(1,183)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                     | .....                                                              | .....               | .....(2,378)                  | ..... | .....(2,378)     | .....(1,087)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                  | .....                                                              | .....               | .....(29,543)                 | ..... | .....(29,543)    | .....(7,244)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                               | .....                                                              | .....               | .....(1,926,038)              | ..... | .....(1,926,038) | .....(446,563)                            | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                   | .....                                                              | .....               | .....(15,192)                 | ..... | .....(15,192)    | .....(6,830)                              | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 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)                                                                 | .....                                                              | .....               | .....(263,466)                | ..... | .....(263,466)   | .....(61,632)                             | .....                                      | .....                                    | .....                                       | .....              | - .....                            | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 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               | 10/17/2022 | 10/16/2023                     | 109                 |                 | 3,714.73                                    | (44,680)                                                                       |                                                                    |                     | (62,734)                      |      | (62,734)   | (14,932)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (131,224)                     |      | (131,224)  | (24,720)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (113,209)                     |      | (113,209)  | (54,969)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (45,875)                      |      | (45,875)   | (22,229)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (24,804)                      |      | (24,804)   | (11,090)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (43,544)                      |      | (43,544)   | (9,642)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (974,768)                     |      | (974,768)  | (443,091)                                 |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (845,856)                     |      | (845,856)  | (194,381)                                 |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (171,585)                     |      | (171,585)  | (34,553)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (74,253)                      |      | (74,253)   | (14,401)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (120,367)                     |      | (120,367)  | (23,095)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 10/27/2022 | 10/27/2023                     | 41                  |                 | 3,892.96                                    | (16,332)                                                                       |                                                                    |                     | (17,081)                      |      | (17,081)   | (3,359)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 10/27/2022 | 10/27/2023                     | 10                  |                 | 3,883.45                                    | (3,637)                                                                        |                                                                    |                     | (2,993)                       |      | (2,993)    | (1,282)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 10/27/2022 | 10/27/2023                     | 23                  |                 | 3,912.00                                    | (8,975)                                                                        |                                                                    |                     | (9,210)                       |      | (9,210)    | (1,720)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (7,108)                       |      | (7,108)    | (3,038)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (4,928)                       |      | (4,928)    | (2,057)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (43,677)                      |      | (43,677)   | (7,387)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (10,494)                      |      | (10,494)   | (4,460)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 10/27/2022 | 10/27/2023                     | 12                  |                 | 3,921.52                                    | (4,632)                                                                        |                                                                    |                     | (4,704)                       |      | (4,704)    | (852)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Morgan Stanley 4PQUHN3JPFGFNF3BB653             | 10/27/2022 | 10/27/2023                     | 16                  |                 | 3,873.93                                    | (5,674)                                                                        |                                                                    |                     | (4,756)                       |      | (4,756)    | (2,038)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 11/14/2022 | 11/14/2023                     | 135                 |                 | 4,066.07                                    | (50,797)                                                                       |                                                                    |                     | (37,258)                      |      | (37,258)   | (2,651)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (31,157)                      |      | (31,157)   | (682)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (25,469)                      |      | (25,469)   | (1,525)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (8,527)                       |      | (8,527)    | (698)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 11/14/2022 | 11/14/2023                     | 6                   |                 | 4,066.07                                    | (1,215)                                                                        |                                                                    |                     | (1,046)                       |      | (1,046)    | (449)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (4,061)                       |      | (4,061)    | (374)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,243)                       |      | (1,243)    | 409                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,188)                       |      | (1,188)    | (545)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (4,330)                       |      | (4,330)    | (1,813)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 | 11/14/2022                     | 11/14/2023          | 7               | 4,214.47                                    | (2,106)                                                                        |                                                                    |                     | (1,112)                       |      | (1,112)    | .219                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (227,756)                     |      | (227,756)  | (91,313)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (7,315)                       |      | (7,315)    | (3,107)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (28,261)                      |      | (28,261)   | 8,745                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (34,955)                      |      | (34,955)   | (553)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (59,787)                      |      | (59,787)   | (6,393)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (6,642)                       |      | (6,642)    | (2,881)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                    |                                                                    |                     | (765,309)                     |      | (765,309)  | (59,227)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (36,511)                      |      | (36,511)   | (3,205)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (38,159)                      |      | (38,159)   | 9,205                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (4,271)                       |      | (4,271)    | (255)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (12,710)                      |      | (12,710)   | 3,396                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (124)                         |      | (124)      | 5,078                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (73)                          |      | (73)       | 10,314                                    |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (247,569)                     |      | (247,569)  | (16,451)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (24,688)                      |      | (24,688)   | 1,413                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (543)                         |      | (543)      | 537                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (684)                         |      | (684)      | 149                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (35,755)                      |      | (35,755)   | (226)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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)                                                                        |                                                                    |                     | (2,336)                       |      | (2,336)    | (77)                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (943)                         |      | (943)      | (160)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (13,005)                      |      | (13,005)   | (4,430)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (7,654)                       |      | (7,654)    | (2,839)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (42,225)                      |      | (42,225)   | (3,075)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (21,904)                      |      | (21,904)   | (1,798)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (14,708)                      |      | (14,708)   | (447)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (61,408)                      |      | (61,408)   | (3,869)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (3,294)                       |      | (3,294)    | (1,327)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,204)                       |      | (1,204)    | (288)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 | 12/15/2022                     | 12/15/2023          | 73              | 3,944.45                                    | (16,161)                                                                       |                                                                    |                     | (22,493)                      |      | (22,493)    | (10,054)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (47,574)                      |      | (47,574)    | (8,295)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,650)                       |      | (1,650)     | 260                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (33,977)                      |      | (33,977)    | 1,858                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (9,096)                       |      | (9,096)     | (52)                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (2,043)                       |      | (2,043)     | 1,581                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (339,312)                     |      | (339,312)   | (56,038)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (18,339)                      |      | (18,339)    | 185                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,899)                       |      | (1,899)     | 621                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (60,374)                      |      | (60,374)    | (11,029)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (3,100)                       |      | (3,100)     | (497)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (39,459)                      |      | (39,459)    | (5,679)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                    |                                                                    |                     | (1,248,777)                   |      | (1,248,777) | (212,108)                                 |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (16,054)                      |      | (16,054)    | (7,153)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                      |                                                                    |                     | (441,336)                     |      | (441,336)   | (194,963)                                 |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (23,827)                      |      | (23,827)    | (4,335)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (63,977)                      |      | (63,977)    | (12,090)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (9,494)                       |      | (9,494)     | (3,567)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (89,313)                      |      | (89,313)    | (15,187)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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)                                                                       |                                                                    |                     | (17,815)                      |      | (17,815)    | (6,789)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (7,991)                       |      | (7,991)     | 622                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (75,644)                      |      | (75,644)    | 4,588                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,515)                       |      | (1,515)     | 65                                        |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (13,919)                      |      | (13,919)    | 962                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (1,808)                       |      | (1,808)     | 23                                        |                                            |                                          |                                             |                    | -                                  | 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)                                                                       |                                                                    |                     | (12,445)                      |      | (12,445)    | 4,190                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (5,545)                       |      | (5,545)     | (79)                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (3,709)                       |      | (3,709)     | (284)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                                        |                                                                    |                     | (2,735)                       |      | (2,735)     | 967                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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  | .01/13/2023                    | .01/12/2024         | 57              | 4,209.04                                    |                                                                                | (15,357)                                                           |                     | (12,873)                      |      | (12,873)   | 2,484                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (1,289)                       |      | (1,289)    | 210                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (9,941)                       |      | (9,941)    | 963                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 224             | 4,050.83                                    |                                                                                | (78,852)                                                           |                     | (76,978)                      |      | (76,978)   | 1,874                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 85              | 4,110.70                                    |                                                                                | (26,905)                                                           |                     | (25,153)                      |      | (25,153)   | 1,752                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 35              | 4,250.38                                    |                                                                                | (3,215)                                                            |                     | (1,498)                       |      | (1,498)    | 1,717                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 39              | 4,230.43                                    |                                                                                | (9,891)                                                            |                     | (8,240)                       |      | (8,240)    | 1,651                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 2,118           | 4,070.79                                    |                                                                                | (720,114)                                                          |                     | (694,928)                     |      | (694,928)  | 25,186                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 146             | 4,060.81                                    |                                                                                | (26,177)                                                           |                     | (30,301)                      |      | (30,301)   | (4,125)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 256             | 4,240.41                                    |                                                                                | (62,934)                                                           |                     | (51,781)                      |      | (51,781)   | 11,153                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 2,439           | 4,060.81                                    |                                                                                | (844,998)                                                          |                     | (819,713)                     |      | (819,713)  | 25,285                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 58              | 4,050.83                                    |                                                                                | (10,742)                                                           |                     | (12,616)                      |      | (12,616)   | (1,874)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 123             | 4,040.86                                    |                                                                                | (43,912)                                                           |                     | (43,134)                      |      | (43,134)   | 778                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 73              | 4,220.45                                    |                                                                                | (18,711)                                                           |                     | (15,775)                      |      | (15,775)   | 2,936                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 84              | 4,040.86                                    |                                                                                | (15,932)                                                           |                     | (18,970)                      |      | (18,970)   | (3,038)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 50              | 4,260.36                                    |                                                                                | (4,338)                                                            |                     | (1,793)                       |      | (1,793)    | 2,545                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 1,879           | 4,070.79                                    |                                                                                | (327,000)                                                          |                     | (371,789)                     |      | (371,789)  | (44,789)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .01/17/2023                    | .01/16/2024         | 197             | 4,030.88                                    |                                                                                | (71,944)                                                           |                     | (71,098)                      |      | (71,098)   | 847                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (19,711)                      |      | (19,711)   | 2,731                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 14              | 4,182.50                                    |                                                                                | (1,951)                                                            |                     | (1,159)                       |      | (1,159)    | 793                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 127             | 4,172.32                                    |                                                                                | (38,967)                                                           |                     | (33,950)                      |      | (33,950)   | 5,017                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 8               | 4,151.97                                    |                                                                                | (2,586)                                                            |                     | (2,290)                       |      | (2,290)    | 296                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 21              | 4,386.03                                    |                                                                                | (4,041)                                                            |                     | (2,698)                       |      | (2,698)    | 1,343                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 58              | 4,202.85                                    |                                                                                | (16,752)                                                           |                     | (14,218)                      |      | (14,218)   | 2,533                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 8               | 4,342.94                                    |                                                                                | (928)                                                              |                     | (182)                         |      | (182)      | 746                                       |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 85              | 4,239.53                                    |                                                                                | (13,904)                                                           |                     | (7,326)                       |      | (7,326)    | 6,578                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 254             | 4,249.87                                    |                                                                                | (84,370)                                                           |                     | (58,602)                      |      | (58,602)   | 25,768                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 159             | 4,239.53                                    |                                                                                | (53,595)                                                           |                     | (37,666)                      |      | (37,666)   | 15,929                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 15              | 4,301.58                                    |                                                                                | (1,914)                                                            |                     | (618)                         |      | (618)      | 1,296                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                | 02/14/2023 | 02/14/2024                     | 53                  |                 | 4,363.62                                    |                                                                                | (14,232)                                                           |                     | (8,449)                       |      | (8,449)    | 5,783                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/14/2023 | 02/14/2024                     | 114                 |                 | 4,291.23                                    |                                                                                | (35,144)                                                           |                     | (23,201)                      |      | (23,201)   | 11,943                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/14/2023 | 02/14/2024                     | 36                  |                 | 4,260.21                                    |                                                                                | (11,726)                                                           |                     | (8,047)                       |      | (8,047)    | 3,679                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/14/2023 | 02/14/2024                     | 23                  |                 | 4,260.21                                    |                                                                                | (3,579)                                                            |                     | (1,647)                       |      | (1,647)    | 1,932                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/14/2023 | 02/14/2024                     | 29                  |                 | 4,218.85                                    |                                                                                | (9,995)                                                            |                     | (7,185)                       |      | (7,185)    | 2,810                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/14/2023 | 02/14/2024                     | 26                  |                 | 4,456.68                                    |                                                                                | (5,586)                                                            |                     | (2,791)                       |      | (2,791)    | 2,796                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 1,911               |                 | 4,230.55                                    |                                                                                | (661,905)                                                          |                     | (467,487)                     |      | (467,487)  | 194,418                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 81                  |                 | 4,272.03                                    |                                                                                | (26,195)                                                           |                     | (17,636)                      |      | (17,636)   | 8,559                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 21                  |                 | 4,458.67                                    |                                                                                | (1,514)                                                            |                     | (17)                          |      | (17)       | 1,497                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 69                  |                 | 4,209.81                                    |                                                                                | (24,854)                                                           |                     | (17,930)                      |      | (17,930)   | 6,924                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 87                  |                 | 4,209.81                                    |                                                                                | (16,173)                                                           |                     | (9,239)                       |      | (9,239)    | 6,934                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 81                  |                 | 4,189.08                                    |                                                                                | (30,229)                                                           |                     | (22,253)                      |      | (22,253)   | 7,976                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 1,932               |                 | 4,220.18                                    |                                                                                | (681,275)                                                          |                     | (486,627)                     |      | (486,627)  | 194,648                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 22                  |                 | 4,232.63                                    |                                                                                | (7,488)                                                            |                     | (5,277)                       |      | (5,277)    | 2,211                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 1,356               |                 | 4,230.55                                    |                                                                                | (236,208)                                                          |                     | (121,643)                     |      | (121,643)  | 114,565                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 311                 |                 | 4,417.19                                    |                                                                                | (74,620)                                                           |                     | (40,280)                      |      | (40,280)   | 34,340                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 54                  |                 | 4,199.45                                    |                                                                                | (19,911)                                                           |                     | (14,519)                      |      | (14,519)   | 5,391                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 61                  |                 | 4,406.83                                    |                                                                                | (14,893)                                                           |                     | (8,195)                       |      | (8,195)    | 6,698                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 91                  |                 | 4,220.18                                    |                                                                                | (16,449)                                                           |                     | (8,940)                       |      | (8,940)    | 7,509                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 30                  |                 | 4,199.45                                    |                                                                                | (5,683)                                                            |                     | (3,401)                       |      | (3,401)    | 2,282                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 02/15/2023 | 02/15/2024                     | 117                 |                 | 4,448.30                                    |                                                                                | (8,857)                                                            |                     | (127)                         |      | (127)      | 8,730                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (6,604)                       |      | (6,604)    | (83)                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (3,256)                       |      | (3,256)    | (137)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (7,974)                       |      | (7,974)    | (650)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (11,070)                      |      | (11,070)   | (785)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (67,955)                      |      | (67,955)   | (5,766)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (6,956)                       |      | (6,956)    | (652)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (1,640)                       |      | (1,640)    | (161)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 68                  |                 | 4,017.27                                    |                                                                                | (11,872)                                                           |                     | (23,610)                      |      | (23,610)   | (11,738)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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                | 03/14/2023 | 03/14/2024                     | 366                 |                 | 4,017.27                                    |                                                                                | (119,452)                                                          |                     | (166,003)                     |      | (166,003)   | (46,551)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 82                  |                 | 3,997.68                                    |                                                                                | (27,843)                                                           |                     | (38,689)                      |      | (38,689)    | (10,846)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 19                  |                 | 3,987.88                                    |                                                                                | (3,570)                                                            |                     | (7,023)                       |      | (7,023)     | (3,453)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 37                  |                 | 4,027.07                                    |                                                                                | (6,351)                                                            |                     | (12,665)                      |      | (12,665)    | (6,314)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 7                   |                 | 4,125.05                                    |                                                                                | (1,969)                                                            |                     | (2,737)                       |      | (2,737)     | (768)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 175                 |                 | 4,007.47                                    |                                                                                | (58,258)                                                           |                     | (80,909)                      |      | (80,909)    | (22,651)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 192                 |                 | 4,046.67                                    |                                                                                | (59,566)                                                           |                     | (82,791)                      |      | (82,791)    | (23,225)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/14/2023 | 03/14/2024                     | 25                  |                 | 4,066.26                                    |                                                                                | (3,725)                                                            |                     | (7,510)                       |      | (7,510)     | (3,785)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 27                  |                 | 4,135.18                                    |                                                                                | (3,016)                                                            |                     | (5,668)                       |      | (5,668)     | (2,652)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 57                  |                 | 4,008.69                                    |                                                                                | (17,636)                                                           |                     | (24,702)                      |      | (24,702)    | (7,066)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 86                  |                 | 3,930.85                                    |                                                                                | (30,561)                                                           |                     | (42,731)                      |      | (42,731)    | (12,170)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 148                 |                 | 4,125.45                                    |                                                                                | (17,338)                                                           |                     | (32,677)                      |      | (32,677)    | (15,339)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 1,881               |                 | 3,969.77                                    |                                                                                | (363,804)                                                          |                     | (686,308)                     |      | (686,308)   | (322,504)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 2,212               |                 | 3,960.04                                    |                                                                                | (749,757)                                                          |                     | (1,048,529)                   |      | (1,048,529) | (298,772)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 128                 |                 | 3,960.04                                    |                                                                                | (25,397)                                                           |                     | (47,779)                      |      | (47,779)    | (22,382)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 51                  |                 | 3,971.71                                    |                                                                                | (16,975)                                                           |                     | (23,756)                      |      | (23,756)    | (6,781)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 72                  |                 | 3,950.31                                    |                                                                                | (24,692)                                                           |                     | (34,553)                      |      | (34,553)    | (9,862)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 162                 |                 | 4,105.99                                    |                                                                                | (41,520)                                                           |                     | (58,359)                      |      | (58,359)    | (16,839)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 32                  |                 | 3,940.58                                    |                                                                                | (6,791)                                                            |                     | (12,711)                      |      | (12,711)    | (5,920)                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 117                 |                 | 3,940.58                                    |                                                                                | (41,130)                                                           |                     | (57,528)                      |      | (57,528)    | (16,398)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 2,005               |                 | 3,969.77                                    |                                                                                | (667,157)                                                          |                     | (934,674)                     |      | (934,674)   | (267,517)                                 |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 283                 |                 | 4,115.72                                    |                                                                                | (70,840)                                                           |                     | (99,681)                      |      | (99,681)    | (28,841)                                  |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FWOLXP3B76                | 03/15/2023 | 03/15/2024                     | 160                 |                 | 3,950.31                                    |                                                                                | (32,760)                                                           |                     | (61,472)                      |      | (61,472)    | (28,712)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (3,160)                       |      | (3,160)     | (1,127)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (4,364)                       |      | (4,364)     | (1,487)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (3,694)                       |      | (3,694)     | (482)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (15,952)                      |      | (15,952)    | (2,455)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (5,523)                       |      | (5,523)     | (1,940)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (5,819)                       |      | (5,819)     | (997)                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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 | .03/27/2023                    | .03/27/2024         | 45              | 4,076.97                                    |                                                                                | (14,617)                                                           |                     | (17,618)                      |      | (17,618)   | (3,001)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (15,497)                      |      | (15,497)   | (2,586)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (6,927)                       |      | (6,927)    | .806                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (2,124)                       |      | (2,124)    | .653                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (61,749)                      |      | (61,749)   | 7,038                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (7,012)                       |      | (7,012)    | 1,176                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (20,591)                      |      | (20,591)   | 2,892                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (1,568)                       |      | (1,568)    | .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)                                                            |                     | (4,681)                       |      | (4,681)    | 1,382                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (108,789)                     |      | (108,789)  | 13,079                                    |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (15,157)                      |      | (15,157)   | .474                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (313,134)                     |      | (313,134)  | 20,090                                    |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (45,153)                      |      | (45,153)   | 4,906                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (30,221)                      |      | (30,221)   | 3,452                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (24,199)                      |      | (24,199)   | 6,350                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (18,288)                      |      | (18,288)   | 2,791                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (816)                         |      | (816)      | 1,102                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (752,646)                     |      | (752,646)  | 90,331                                    |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (562,565)                     |      | (562,565)  | 70,877                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 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)                                                            |                     | (699)                         |      | (699)      | 1,118                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (6,096)                       |      | (6,096)    | 104                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (24,580)                      |      | (24,580)   | 2,541                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (30,044)                      |      | (30,044)   | 1,414                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (46,038)                      |      | (46,038)   | 11,623                                    |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (13,596)                      |      | (13,596)   | 1,765                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (3,324)                       |      | (3,324)    | .808                                      |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (80,751)                      |      | (80,751)   | 5,260                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (46,906)                      |      | (46,906)   | 4,507                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (3,478)                       |      | (3,478)    | .554                                      |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

## SCHEDULE DB - PART A - SECTION 1

E06.31

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 05/12/2023                     | 05/14/2024          | 193             | 4,227.18                                    |                                                                                | (61,775)                                                           |                     | (62,224)                      |      | (62,224)   | (450)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (24,873)                      |      | (24,873)   | (4,314)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (27,863)                      |      | (27,863)   | 1,186                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (646,057)                     |      | (646,057)  | (3,160)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (314,598)                     |      | (314,598)  | (49,392)                                  |                                            |                                          |                                             |                    | -                                  | 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)                                                          |                     | (537,338)                     |      | (537,338)  | (1,150)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (46,978)                      |      | (46,978)   | (350)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (66,337)                      |      | (66,337)   | (682)                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (32,054)                      |      | (32,054)   | 1,234                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (24,962)                      |      | (24,962)   | 154                                       |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (42,880)                      |      | (42,880)   | (7,201)                                   |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (29,194)                      |      | (29,194)   | 1,386                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                            |                     | (7,359)                       |      | (7,359)    | 2,083                                     |                                            |                                          |                                             |                    | -                                  | 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)                                                           |                     | (28,326)                      |      | (28,326)   | 4,694                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/14/2023                     | 06/14/2024          | 216             | 4,503.77                                    |                                                                                | (64,071)                                                           |                     | (38,679)                      |      | (38,679)   | 25,392                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/14/2023                     | 06/14/2024          | 127             | 4,481.90                                    |                                                                                | (17,927)                                                           |                     | (6,845)                       |      | (6,845)    | 11,081                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/14/2023                     | 06/14/2024          | 129             | 4,470.97                                    |                                                                                | (40,874)                                                           |                     | (25,215)                      |      | (25,215)   | 15,659                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 136             | 4,492.23                                    |                                                                                | (45,752)                                                           |                     | (25,426)                      |      | (25,426)   | 20,326                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 87              | 4,556.40                                    |                                                                                | (25,785)                                                           |                     | (13,563)                      |      | (13,563)   | 12,222                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 1,192           | 4,514.36                                    |                                                                                | (384,093)                                                          |                     | (209,534)                     |      | (209,534)  | 174,559                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 265             | 4,671.47                                    |                                                                                | (60,541)                                                           |                     | (28,329)                      |      | (28,329)   | 32,212                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 1,562           | 4,503.29                                    |                                                                                | (514,402)                                                          |                     | (283,241)                     |      | (283,241)  | 231,161                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 206             | 4,492.23                                    |                                                                                | (34,747)                                                           |                     | (7,970)                       |      | (7,970)    | 26,777                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 1,158           | 4,514.36                                    |                                                                                | (180,435)                                                          |                     | (35,997)                      |      | (35,997)   | 144,438                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 105             | 4,695.82                                    |                                                                                | (7,408)                                                            |                     | (341)                         |      | (341)      | 7,067                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 06/15/2023                     | 06/17/2024          | 225             | 4,478.95                                    |                                                                                | (77,666)                                                           |                     | (43,653)                      |      | (43,653)   | 34,013                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 06/27/2023                     | 06/27/2024          | 79              | 4,465.98                                    |                                                                                | (11,861)                                                           |                     | (4,668)                       |      | (4,668)    | 7,193                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 06/27/2023                     | 06/27/2024          | 95              | 4,509.76                                    |                                                                                | (27,954)                                                           |                     | (17,487)                      |      | (17,487)   | 10,467                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3876 | 07/14/2023                     | 07/12/2024          | 54              | 4,618.06                                    |                                                                                | (7,393)                                                            |                     | (1,281)                       |      | (1,281)    | 6,112                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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               | .07/14/2023 | .07/12/2024                    | 198                 |                 | 4,618.06                                    |                                                                                | (59,964)                                                           |                     | (28,450)                      |      | (28,450)   | 31,515                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 169                 |                 | 4,812.25                                    |                                                                                | (34,088)                                                           |                     | (12,953)                      |      | (12,953)   | 21,136                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 132                 |                 | 4,568.02                                    |                                                                                | (46,045)                                                           |                     | (22,311)                      |      | (22,311)   | 23,734                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 1,018               |                 | 4,613.25                                    |                                                                                | (151,590)                                                          |                     | (21,185)                      |      | (21,185)   | 130,405                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 1,528               |                 | 4,613.25                                    |                                                                                | (486,397)                                                          |                     | (225,907)                     |      | (225,907)  | 260,490                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 181                 |                 | 4,595.15                                    |                                                                                | (28,919)                                                           |                     | (4,465)                       |      | (4,465)    | 24,453                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 101                 |                 | 4,651.69                                    |                                                                                | (36,600)                                                           |                     | (13,229)                      |      | (13,229)   | 23,371                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 169                 |                 | 4,586.11                                    |                                                                                | (56,653)                                                           |                     | (26,999)                      |      | (26,999)   | 29,654                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 99                  |                 | 4,821.29                                    |                                                                                | (5,334)                                                            |                     | (249)                         |      | (249)      | 5,086                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 204                 |                 | 4,782.85                                    |                                                                                | (44,341)                                                           |                     | (17,351)                      |      | (17,351)   | 26,990                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/17/2023 | .07/15/2024                    | 1,331               |                 | 4,601.94                                    |                                                                                | (433,392)                                                          |                     | (203,470)                     |      | (203,470)  | 229,922                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/27/2023 | .07/26/2024                    | 45                  |                 | 4,718.91                                    |                                                                                | (4,677)                                                            |                     | (540)                         |      | (540)      | 4,137                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/27/2023 | .07/26/2024                    | 115                 |                 | 4,764.28                                    |                                                                                | (28,556)                                                           |                     | (11,121)                      |      | (11,121)   | 17,435                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .07/27/2023 | .07/26/2024                    | 149                 |                 | 4,628.16                                    |                                                                                | (48,995)                                                           |                     | (21,987)                      |      | (21,987)   | 27,008                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/14/2023 | .08/14/2024                    | 122                 |                 | 4,624.41                                    |                                                                                | (16,805)                                                           |                     | (3,757)                       |      | (3,757)    | 13,049                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/14/2023 | .08/14/2024                    | 194                 |                 | 4,691.76                                    |                                                                                | (53,192)                                                           |                     | (26,997)                      |      | (26,997)   | 26,195                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/14/2023 | .08/14/2024                    | 188                 |                 | 4,601.96                                    |                                                                                | (61,634)                                                           |                     | (33,551)                      |      | (33,551)   | 28,083                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 123                 |                 | 4,562.12                                    |                                                                                | (39,890)                                                           |                     | (23,572)                      |      | (23,572)   | 16,317                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 205                 |                 | 4,744.07                                    |                                                                                | (13,332)                                                           |                     | (2,179)                       |      | (2,179)    | 11,153                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 302                 |                 | 4,724.10                                    |                                                                                | (69,627)                                                           |                     | (36,491)                      |      | (36,491)   | 33,136                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 1,535               |                 | 4,526.62                                    |                                                                                | (529,656)                                                          |                     | (320,319)                     |      | (320,319)  | 209,336                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 1,490               |                 | 4,515.52                                    |                                                                                | (524,335)                                                          |                     | (319,298)                     |      | (319,298)  | 205,037                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 194                 |                 | 4,704.13                                    |                                                                                | (46,753)                                                           |                     | (24,880)                      |      | (24,880)   | 21,873                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 272                 |                 | 4,513.30                                    |                                                                                | (47,831)                                                           |                     | (17,679)                      |      | (17,679)   | 30,152                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 171                 |                 | 4,495.55                                    |                                                                                | (62,532)                                                           |                     | (38,542)                      |      | (38,542)   | 23,990                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .08/15/2023 | .08/15/2024                    | 1,194               |                 | 4,526.62                                    |                                                                                | (200,405)                                                          |                     | (71,257)                      |      | (71,257)   | 129,148                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | .08/25/2023 | .08/27/2024                    | 157                 |                 | 4,504.84                                    |                                                                                | (54,313)                                                           |                     | (35,584)                      |      | (35,584)   | 18,729                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | .08/25/2023 | .08/27/2024                    | 111                 |                 | 4,548.90                                    |                                                                                | (15,535)                                                           |                     | (6,444)                       |      | (6,444)    | 9,091                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | .08/25/2023 | .08/27/2024                    | 133                 |                 | 4,526.87                                    |                                                                                | (44,034)                                                           |                     | (28,559)                      |      | (28,559)   | 15,475                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |

STATEMENT AS OF SEPTEMBER 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  | 09/14/2023                     | 09/13/2024          | 37              | 4,606.46                                    |                                                                                | (5,379)                                                            |                     | (1,938)                       |      | (1,938)      | 3,442                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/14/2023                     | 09/13/2024          | 104             | 4,606.46                                    |                                                                                | (33,776)                                                           |                     | (19,509)                      |      | (19,509)     | 14,267                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/14/2023                     | 09/13/2024          | 102             | 4,640.25                                    |                                                                                | (13,037)                                                           |                     | (4,460)                       |      | (4,460)      | 8,576                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/14/2023                     | 09/13/2024          | 268             | 4,640.25                                    |                                                                                | (81,155)                                                           |                     | (45,865)                      |      | (45,865)     | 35,290                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 2,334           | 4,528.20                                    |                                                                                | (805,148)                                                          |                     | (531,622)                     |      | (531,622)    | 273,525                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 112             | 4,514.85                                    |                                                                                | (19,300)                                                           |                     | (9,281)                       |      | (9,281)      | 10,019                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 1,849           | 4,539.33                                    |                                                                                | (624,657)                                                          |                     | (410,510)                     |      | (410,510)    | 214,147                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 1,505           | 4,539.33                                    |                                                                                | (237,038)                                                          |                     | (109,084)                     |      | (109,084)    | 127,954                                   |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 224             | 4,730.69                                    |                                                                                | (50,548)                                                           |                     | (30,233)                      |      | (30,233)     | 20,315                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 98              | 4,494.82                                    |                                                                                | (35,883)                                                           |                     | (24,033)                      |      | (24,033)     | 11,850                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 279             | 4,706.21                                    |                                                                                | (66,518)                                                           |                     | (40,337)                      |      | (40,337)     | 26,181                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 206             | 4,766.29                                    |                                                                                | (11,659)                                                           |                     | (3,282)                       |      | (3,282)      | 8,377                                     |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 217             | 4,517.07                                    |                                                                                | (76,411)                                                           |                     | (50,690)                      |      | (50,690)     | 25,721                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 141             | 4,570.48                                    |                                                                                | (44,974)                                                           |                     | (29,151)                      |      | (29,151)     | 15,822                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 379             | 4,528.20                                    |                                                                                | (62,082)                                                           |                     | (29,177)                      |      | (29,177)     | 32,905                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/15/2023                     | 09/16/2024          | 219             | 4,505.95                                    |                                                                                | (78,602)                                                           |                     | (52,393)                      |      | (52,393)     | 26,209                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/27/2023                     | 09/27/2024          | 102             | 4,370.69                                    |                                                                                | (34,910)                                                           |                     |                               |      |              | 34,910                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/27/2023                     | 09/27/2024          | 102             | 4,445.49                                    |                                                                                | (30,283)                                                           |                     |                               |      |              | 30,283                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/27/2023                     | 09/27/2024          | 157             | 4,392.06                                    |                                                                                | (51,640)                                                           |                     |                               |      |              | 51,640                                    |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| S&P500 OTC European Call-Sell                                                                            | Index/Annuity                                                           | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/27/2023                     | 09/27/2024          | 36              | 4,402.75                                    |                                                                                | (5,421)                                                            |                     | (5,363)                       |      | (5,363)      | 59                                        |                                            |                                          |                                             |                    | -                                  | 0001                                                    |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants                       |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | (8,620,466)                                                                    | (18,572,689)                                                       | 0                   | (25,019,934)                  | XXX  | (25,019,934) | 898,457                                   | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0709999999. Subtotal - Written Options - Hedging Other                                                   |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | (8,620,466)                                                                    | (18,572,689)                                                       | 0                   | (25,019,934)                  | XXX  | (25,019,934) | 898,457                                   | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0779999999. Subtotal - Written Options - Replications                                                    |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0849999999. Subtotal - Written Options - Income Generation                                               |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0919999999. Subtotal - Written Options - Other                                                           |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0929999999. Total Written Options - Call Options and Warrants                                            |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | (8,620,466)                                                                    | (18,572,689)                                                       | 0                   | (25,019,934)                  | XXX  | (25,019,934) | 898,457                                   | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0939999999. Total Written Options - Put Options                                                          |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0949999999. Total Written Options - Caps                                                                 |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0959999999. Total Written Options - Floors                                                               |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0969999999. Total Written Options - Collars                                                              |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0979999999. Total Written Options - Other                                                                |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0989999999. Total Written Options                                                                        |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | (8,620,466)                                                                    | (18,572,689)                                                       | 0                   | (25,019,934)                  | XXX  | (25,019,934) | 898,457                                   | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1169999999. Subtotal - Swaps - Hedging Other                                                             |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1229999999. Subtotal - Swaps - Replication                                                               |                                                                         |                              |                        |                                                 |                       |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0            | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |

STATEMENT AS OF SEPTEMBER 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) |
| 1289999999. Subtotal - Swaps - Income Generation                                                 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1349999999. Subtotal - Swaps - Other                                                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1359999999. Total Swaps - Interest Rate                                                          |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1369999999. Total Swaps - Credit Default                                                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1379999999. Total Swaps - Foreign Exchange                                                       |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1389999999. Total Swaps - Total Return                                                           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1399999999. Total Swaps - Other                                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1409999999. Total Swaps                                                                          |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1479999999. Subtotal - Forwards                                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1509999999. Subtotal - SSAP No. 108 Adjustments                                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1709999999. Subtotal - Hedging Other                                                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 9,301,923                                                                      | 8,481,455                                                          | 0                   | 14,188,472                    | XXX  | 14,188,472 | (83,752)                                  | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1719999999. Subtotal - Replication                                                               |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1729999999. Subtotal - Income Generation                                                         |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1739999999. Subtotal - Other                                                                     |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives                                  |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 1759999999 - Totals                                                                              |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 9,301,923                                                                      | 8,481,455                                                          | 0                   | 14,188,472                    | XXX  | 14,188,472 | (83,752)                                  | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |

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

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

**N O N E**

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

**N O N E**

## SCHEDULE DB - PART D - SECTION 1

[illegible]

## Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

[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<br>Identification | Description                                                                                                 | Code  | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value      | Book/Adjusted<br>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.G .....                                                                              | .....22,024,294 | .....22,024,294                 | .....10/02/2023 ..... |
| 000000-00-0 .....       | Short term investment from reverse repo program .....                                                       | ..... | .....2.A .....                                                                              | .....3,148,902  | .....3,148,902                  | .....10/02/2023 ..... |
| 000000-00-0 .....       | Short term investment from reverse repo program .....                                                       | ..... | .....2.C .....                                                                              | .....7,091,940  | .....7,091,940                  | .....10/02/2023 ..... |
| 9509999999.             | Subtotal - Short-Term Invested Assets (Schedule DA type)                                                    |       |                                                                                             | 32,265,136      | 32,265,136                      | XXX                   |
| 9999999999.             | Totals                                                                                                      |       |                                                                                             | 32,265,136      | 32,265,136                      | XXX                   |

General Interrogatories:

1. Total activity for the year      Fair Value \$ ..... 19,997,128      Book/Adjusted Carrying Value \$ ..... 19,997,128
2. Average balance for the year      Fair Value \$ ..... 23,516,069      Book/Adjusted Carrying Value \$ ..... 23,516,069
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ ..... 22,024,294    NAIC 2 \$ ..... 10,240,842    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                                                                       | 3,495,600  | 3,495,600                    | 01/20/2035    |
| 690353-5A-1          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 300,000    | 300,000                      | 05/15/2024    |
| 690353-09-6          | DFC                                                                                                         |      | 1.A                                                                       | 2,894,340  | 2,894,340                    | 01/15/2030    |
| 90376P-AB-7          | INT DEV FIN CORP                                                                                            |      | 1.A                                                                       | 2,385,720  | 2,385,720                    | 04/20/2035    |
| 0019999999           | Subtotal - Bonds - U.S. Governments - Issuer Obligations                                                    |      |                                                                           | 9,075,660  | 9,075,660                    | XXX           |
| 0109999999           | Total - U.S. Government Bonds                                                                               |      |                                                                           | 9,075,660  | 9,075,660                    | 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                                                                    | 2,200,000  | 2,200,000                    | 12/31/2023    |
| 62630W-NR-4          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 500,000    | 500,000                      | 06/30/2028    |
| 88034Y-UH-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                      |      |                                                                           | 5,525,000  | 5,525,000                    | XXX           |
| 0909999999           | Total - U.S. Special Revenues Bonds                                                                         |      |                                                                           | 5,525,000  | 5,525,000                    | XXX           |
| 021752-AA-8          | ALTOONA-BLAIR COUNTY DEV                                                                                    |      | 1.F FE                                                                    | 3,400,000  | 3,400,000                    | 04/01/2035    |
| 05565E-CD-5          | BMW US Capital LLC                                                                                          |      | 1.F FE                                                                    | 2,503,772  | 2,500,000                    | 08/11/2025    |
| 05581K-AB-7          | BNP PARIBAS                                                                                                 |      | 1.G FE                                                                    | 993,446    | 993,807                      | 01/10/2024    |
| 06367D-3U-7          | BANK OF MONTREAL CHICAGO                                                                                    |      | 1.A FE                                                                    | 3,191,966  | 3,200,000                    | 01/12/2024    |
| 14338H-AA-4          | CARMEL VALLEY SR LIVING                                                                                     |      | 1.B FE                                                                    | 1,500,000  | 1,500,000                    | 09/01/2061    |
| 29278N-AM-5          | ENERGY TRANSFER PARTNERS                                                                                    |      | 2.C FE                                                                    | 1,399,264  | 1,398,940                    | 01/15/2024    |
| 316773-CX-6          | FIFTH THIRD BANCORP                                                                                         |      | 2.A FE                                                                    | 1,287,246  | 1,292,189                    | 01/25/2024    |
| 35087M-AA-1          | 412 MADISON LLC                                                                                             |      | 1.B FE                                                                    | 1,500,000  | 1,500,000                    | 06/01/2062    |
| 404280-AP-4          | HSBC HOLDINGS PLC-SPONS                                                                                     |      | 2.A FE                                                                    | 990,080    | 991,475                      | 03/14/2024    |
| 40435R-0G-9          | HSBC BANK USA NA                                                                                            |      | 1.A FE                                                                    | 4,593,686  | 4,600,000                    | 01/19/2024    |
| 456837-AK-9          | ING GROEP N V                                                                                               |      | 1.G FE                                                                    | 900,000    | 899,952                      | 10/02/2023    |
| 46655F-AA-5          | JMA-RM LLC                                                                                                  |      | 1.B FE                                                                    | 480,000    | 480,000                      | 03/01/2072    |
| 526107-AD-9          | LENNOX INTERNATIONAL INC                                                                                    |      | 2.B FE                                                                    | 199,217    | 199,310                      | 11/15/2023    |
| 58769J-AH-0          | MERCEDES-BENZ FIN NA                                                                                        |      | 1.F FE                                                                    | 2,200,432  | 2,200,000                    | 08/01/2025    |
| 617446-BH-2          | MORGAN STANLEY                                                                                              |      | 1.E FE                                                                    | 1,199,645  | 1,199,639                    | 01/25/2024    |
| 64953B-BC-1          | NEW YORK LIFE GLOBAL                                                                                        |      | 1.A FE                                                                    | 3,500,731  | 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 OF IL                                                                                          |      | 1.D FE                                                                    | 3,500,929  | 3,500,000                    | 06/16/2025    |
| 775109-AY-7          | ROGERS COMMUNICATIONS                                                                                       |      | 2.C FE                                                                    | 1,142,000  | 1,142,000                    | 10/01/2023    |
| 78016E-ZV-2          | ROYAL BANK OF CANADA                                                                                        |      | 1.E FE                                                                    | 2,494,730  | 2,497,736                    | 07/29/2024    |
| 817826-AB-6          | 7-ELEVEN INC                                                                                                |      | 2.B FE                                                                    | 519,833    | 520,041                      | 02/10/2024    |
| 86565F-YF-3          | SUMITOMO MITSUI BANK NY                                                                                     |      | 1.A FE                                                                    | 2,400,440  | 2,400,000                    | 01/18/2024    |
| 1019999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                         |      |                                                                           | 40,912,417 | 40,930,089                   | XXX           |
| 1109999999           | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                                   |      |                                                                           | 40,912,417 | 40,930,089                   | 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                                                                                  |      |                                                                           | 49,988,077 | 50,005,749                   | 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                                                         |      |                                                                           | 5,525,000  | 5,525,000                    | 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                                                                                                 |      |                                                                           | 55,513,077 | 55,530,749                   | 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    |
| 9509999999           | Subtotal - Short-Term Invested Assets (Schedule DA type)                                                    |      |                                                                           | 3,595,136  | 3,595,136                    | XXX           |
| 000000-00-0          | Key Bank Money Market Account                                                                               |      |                                                                           | 5,950,000  | 5,950,000                    |               |
| 000000-00-0          | Huntington Bank Money Market Account                                                                        |      |                                                                           | 5,949,968  | 5,949,968                    |               |
| 000000-00-0          | Fifth Third Money Market Account                                                                            |      |                                                                           | 4,300,000  | 4,300,000                    |               |
| 9609999999           | Subtotal - Cash (Schedule E Part 1 type)                                                                    |      |                                                                           | 16,199,968 | 16,199,968                   | XXX           |
|                      | CHUGACH ELECTRIC ASSN CP                                                                                    |      | 2.A                                                                       | 1,744,385  | 1,744,385                    | 10/11/2023    |
| 262006-20-8          | DREYFUS GOVERN CASH MGMT INS MONEY MARKE                                                                    |      |                                                                           | 66,453     | 66,453                       |               |
| 9709999999           | Subtotal - Cash Equivalents (Schedule E Part 2 type)                                                        |      |                                                                           | 1,810,838  | 1,810,838                    | XXX           |
| 9999999999           | Totals                                                                                                      |      |                                                                           | 77,119,019 | 77,136,691                   | XXX           |

General Interrogatories:

|                                 |                          |                                            |
|---------------------------------|--------------------------|--------------------------------------------|
| 1. Total activity for the year  | Fair Value \$ 1,364,295  | Book/Adjusted Carrying Value \$ 1,326,997  |
| 2. Average balance for the year | Fair Value \$ 74,687,148 | Book/Adjusted Carrying Value \$ 74,728,022 |

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                                                                                                              | 2     | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month<br>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                                               | .....(2,884,599)                                            | .....1,101,375    | .....892,307      | ..XXX. |
| FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....                                                                                              | ..... | ..0.000          | .....0                                             | .....0                                               | .....1,347,765                                              | .....1,308,883    | .....1,308,883    | ..XXX. |
| FIFTH THIRD BANK ..... CINCINNATI, OH .....                                                                                                    | ..... | ..0.000          | .....0                                             | .....0                                               | .....1                                                      | .....1,893,459    | .....3,770,781    | ..XXX. |
| JP MORGAN/CHASE ..... NEW YORK, NY .....                                                                                                       | ..... | ..0.000          | .....0                                             | .....0                                               | .....(28,842,607)                                           | .....(21,926,550) | .....(21,578,026) | ..XXX. |
| KEYCORP (KEY BANK) ..... CLEVELAND, OH .....                                                                                                   | ..... | ..0.000          | .....0                                             | .....0                                               | .....16,273,972                                             | .....16,346,572   | .....16,211,173   | ..XXX. |
| US BANK ..... CINCINNATI, OH .....                                                                                                             | ..... | ..0.000          | .....0                                             | .....0                                               | .....825,863                                                | .....679,654      | .....210,079      | ..XXX. |
| 0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories    | XXX   | XXX              | 0                                                  | 0                                                    | 473,747                                                     | 470,290           | 434,448           | XXX    |
| 0199999. Totals - Open Depositories                                                                                                            | XXX   | XXX              | 0                                                  | 0                                                    | (12,805,857)                                                | (126,315)         | 1,249,644         | 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                                                    | (12,805,857)                                                | (126,315)         | 1,249,644         | XXX    |
| 0499999. Cash in Company's Office                                                                                                              | XXX   | XXX              | XXX                                                | XXX                                                  |                                                             |                   |                   | XXX    |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| 0599999. Total - Cash                                                                                                                          | XXX   | XXX              | 0                                                  | 0                                                    | (12,805,857)                                                | (126,315)         | 1,249,644         | XXX    |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]