



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

The Lafayette Life Insurance Company

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

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

Country of DomicileUnited States of America

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

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

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

Main Administrative Office400 BroadwayCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

513-362-4900
(Area Code) (Telephone Number)

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

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

513-362-4900
(Area Code) (Telephone Number)

Internet Website Addresswww.LafayetteLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretary and CounselDonald Joseph Wuebbling

President & CEOJohn Henry Bultema III

OTHER

James Howard Acton Jr., VP, Chief Financial Officer	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 & Gen Counsel	Robert Warner Off, VP
Justin Keith Payne, VP	Ryan Keith Richey, VP, CAO	Christopher David Shipley #, Sr VP, Co-Chief Inv Officer
Paul Charles Silva, Sr VP	Lawrence Robert Silverstein, Sr VP	Rodrick Landon Snyder, VP, Chief Audit Officer
Jacob Cole Steuber, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Scott Joseph Wittman, VP
Aaron Jason Wolf, VP, Chief Underwriter		

DIRECTORS OR TRUSTEES

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

State ofOhioSS:

County ofHamilton

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

John Henry Bultema III
President & CEO

Donald Joseph Wuebbling
Secretary and Counsel

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this24thday ofJuly, 2024

Angela M. Baker-Colyer

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	
1. Bonds	4,419,194,930		4,419,194,930	4,406,346,943
2. Stocks:				
2.1 Preferred stocks	17,904,934		17,904,934	17,463,734
2.2 Common stocks	188,976,748	619,554	188,357,194	194,068,976
3. Mortgage loans on real estate:				
3.1 First liens	799,356,141		799,356,141	791,474,619
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ 1,587,007), cash equivalents (\$ 12,463,323) and short-term investments (\$ 1,966,728)	16,017,058		16,017,058	29,278,254
6. Contract loans (including \$ premium notes)	1,032,515,817		1,032,515,817	949,131,000
7. Derivatives	65,579,500		65,579,500	55,504,845
8. Other invested assets	363,412,840	0	363,412,840	373,546,994
9. Receivables for securities	6,913,984	272,158	6,641,826	2,103,954
10. Securities lending reinvested collateral assets	0		0	26,808,758
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,909,871,952	891,712	6,908,980,240	6,845,728,077
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	75,212,617		75,212,617	68,376,379
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,667,821		12,667,821	12,695,143
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	50,874,640		50,874,640	50,223,776
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,652,764		4,652,764	4,430,273
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	155,491		155,491	49,947
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	20,217,230		20,217,230	7,081,850
18.2 Net deferred tax asset	76,499,219	39,174,645	37,324,574	36,706,187
19. Guaranty funds receivable or on deposit	1,602,919		1,602,919	1,602,919
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable	10,233,767	10,233,767	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,161,988,420	50,300,124	7,111,688,296	7,026,894,551
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	7,161,988,420	50,300,124	7,111,688,296	7,026,894,551
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,632,989,389 less \$ included in Line 6.3 (including \$ Modco Reserve)	5,632,989,389	5,543,595,035
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	177,251	206,185
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	583,786,605	577,878,367
4. Contract claims:		
4.1 Life	10,979,644	18,070,029
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ 1,089,551 and coupons \$ due and unpaid	1,089,551	1,346,439
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	113,606,967	107,337,006
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,466,984	1,395,172
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 3,775,877 ceded	3,775,877	4,061,560
9.4 Interest Maintenance Reserve	2,415,987	4,450,910
10. Commissions to agents due or accrued-life and annuity contracts \$ 596,131 , accident and health \$ and deposit-type contract funds \$	596,131	1,198,933
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	131,161	579,784
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,553,116	3,174,228
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	27,761	110,887
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	8,634,552	10,067,489
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,050,907	996,608
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	112,194,711	112,582,910
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	5,054,782	7,211,083
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	45,292,149	39,653,723
24.09 Payable for securities	48,577,504	740,278
24.10 Payable for securities lending	67,959,522	108,131,225
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	27,350,792	28,853,163
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,668,711,343	6,571,641,014
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	6,668,711,343	6,571,641,014
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	325,072,668	325,072,668
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	115,404,285	127,680,869
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	440,476,953	452,753,537
38. Totals of Lines 29, 30 and 37	442,976,953	455,253,537
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,111,688,296	7,026,894,551
DETAILS OF WRITE-INS		
2501. Payable for collateral on Derivatives	12,980,000	8,970,000
2502. Unfunded Commitment to Low Income Housing Tax Credit Property	11,962,490	16,552,021
2503. Outstanding disbursement - death	1,092,179	1,964,988
2598. Summary of remaining write-ins for Line 25 from overflow page	1,316,123	1,366,154
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	27,350,792	28,853,163
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	377,180,523	362,527,892	752,835,751
2. Considerations for supplementary contracts with life contingencies	1,475,958	3,238,990	6,860,561
3. Net investment income	156,693,570	143,623,926	293,129,242
4. Amortization of Interest Maintenance Reserve (IMR)	(469,562)	(134,104)	475,857
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	4,177	19,038	31,271
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	1,025,128	917,867	1,378,339
9. Totals (Lines 1 to 8.3)	535,909,794	510,193,609	1,054,711,021
10. Death benefits	22,013,805	25,166,436	48,818,574
11. Matured endowments (excluding guaranteed annual pure endowments)	20,496	10,800	24,019
12. Annuity benefits	12,596,969	17,487,931	35,948,619
13. Disability benefits and benefits under accident and health contracts	726,818	621,878	1,420,190
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	242,463,698	198,060,199	407,559,249
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	13,057,146	11,899,173	26,000,805
18. Payments on supplementary contracts with life contingencies	2,224,017	1,633,731	3,462,784
19. Increase in aggregate reserves for life and accident and health contracts	89,365,420	124,662,712	255,651,762
20. Totals (Lines 10 to 19)	382,468,369	379,542,860	778,886,002
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	43,872,690	44,600,693	94,124,669
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	28,067,697	23,139,169	52,664,301
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,474,274	6,468,303	13,184,743
25. Increase in loading on deferred and uncollected premiums	947,879	2,297,837	4,276,711
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	2,836,516	2,507,708	5,559,810
28. Totals (Lines 20 to 27)	465,667,425	458,556,570	948,696,236
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	70,242,369	51,637,039	106,014,785
30. Dividends to policyholders and refunds to members	57,047,295	49,531,980	106,005,018
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,195,074	2,105,059	9,767
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(3,892,438)	2,158,569	(14,280,428)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	17,087,512	(53,510)	14,290,195
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,032,814) (excluding taxes of \$ (665,749)	5,221,058	3,986,884	(6,351,166)
35. Net income (Line 33 plus Line 34)	22,308,570	3,933,374	7,939,029
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	455,253,537	443,783,159	443,783,159
37. Net income (Line 35)	22,308,570	3,933,374	7,939,029
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,750,515	6,635,883	58,747	19,851,823
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	3,763,189	14,639,594	9,190,175
41. Change in nonadmitted assets	(372,425)	(4,927,938)	(2,121,452)
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	388,199	(10,391,128)	(23,389,197)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(45,000,000)		
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)	(12,276,584)	3,312,649	11,470,378
55. Capital and surplus, as of statement date (Lines 36 + 54)	442,976,953	447,095,808	455,253,537
DETAILS OF WRITE-INS			
08.301. Pension administration fees	1,011,390	909,835	1,359,097
08.302. Miscellaneous income	13,738	8,032	19,242
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)	1,025,128	917,867	1,378,339
2701. Securities lending interest expense	1,783,795	1,944,938	4,403,419
2702. Benefits for employees and agents not included elsewhere	685,125	562,770	1,126,391
2703. Miscellaneous Expense	367,596	0	30,000
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,836,516	2,507,708	5,559,810
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	377,156,872	363,948,728	753,752,361
2. Net investment income	153,644,223	141,562,717	295,354,319
3. Miscellaneous income	923,761	975,627	1,426,984
4. Total (Lines 1 to 3)	531,724,856	506,487,072	1,050,533,664
5. Benefit and loss related payments	300,701,508	248,640,573	519,554,983
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	84,923,697	78,897,696	165,523,775
8. Dividends paid to policyholders	51,034,222	43,896,648	91,408,902
9. Federal and foreign income taxes paid (recovered) net of \$ (557,534) tax on capital gains (losses)	6,544,379	(8,748,173)	(24,300,722)
10. Total (Lines 5 through 9)	443,203,806	362,686,744	752,186,938
11. Net cash from operations (Line 4 minus Line 10)	88,521,050	143,800,328	298,346,726
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	344,413,286	367,552,676	596,070,259
12.2 Stocks	39,776,793	14,486,300	27,331,451
12.3 Mortgage loans	9,767,857	42,636,151	53,381,920
12.4 Real estate	0	0	0
12.5 Other invested assets	12,054,660	9,568,342	23,994,389
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	13,272	13,272
12.7 Miscellaneous proceeds	74,645,984	5,125,904	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	480,658,580	439,382,645	700,791,291
13. Cost of investments acquired (long-term only):			
13.1 Bonds	364,761,216	547,972,380	793,477,629
13.2 Stocks	21,612,824	14,408,253	24,687,810
13.3 Mortgage loans	17,649,379	20,733,734	38,711,037
13.4 Real estate	0	0	0
13.5 Other invested assets	13,479,843	9,133,766	22,876,829
13.6 Miscellaneous applications	11,339,565	35,369,579	44,178,418
13.7 Total investments acquired (Lines 13.1 to 13.6)	428,842,827	627,617,712	923,931,723
14. Net increase (or decrease) in contract loans and premium notes	83,384,817	73,889,972	169,892,270
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(31,569,064)	(262,125,039)	(393,032,702)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,908,238	10,901,296	(2,792,703)
16.5 Dividends to stockholders	45,000,000	0	0
16.6 Other cash provided (applied)	(31,121,420)	38,552,080	51,099,007
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(70,213,182)	49,453,376	48,306,304
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	(13,261,196)	(68,871,335)	(46,379,672)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	29,278,254	75,657,926	75,657,926
19.2 End of period (Line 18 plus Line 19.1)	16,017,058	6,786,591	29,278,254

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

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	351,223,331	327,923,504	683,050,745
2. Group life	7,976	8,768	17,921
3. Individual annuities	27,701,726	37,062,210	70,874,505
4. Group annuities	17,604,778	17,236,316	40,794,315
5. Accident & health	101,701	136,469	233,066
6. Fraternal			0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	396,639,512	382,367,267	794,970,552
9. Deposit-type contracts	2,412,978,043	1,711,593,928	3,850,441,385
10. Total (Lines 8 and 9)	2,809,617,555	2,093,961,195	4,645,411,937

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Lafayette Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners’ (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices.

Ohio Administrative Code 3901-1-67, *Alternative derivative and reserve accounting practices*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. The Company elected to adopt this practice effective January 1, 2021. In accordance with the practice, the Company has included unrealized and realized capital gains (losses) associated with these derivative instruments in net investment income. Only unrealized capital gains (losses) included in net investment income had an impact on statutory net income when compared to what would be reported under NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	22,308,570	7,939,029
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	4,918,728	7,412,978
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>17,389,842</u>	<u>526,051</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	442,976,953	455,253,537
(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>442,976,953</u>	<u>455,253,537</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 2024.

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.

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2024, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended June 30, 2024, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2024:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months915,127

2. 12 Months or Longer56,161,018

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

1. Less than 12 Months38,374,426

2. 12 Months or Longer739,547,864
- (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 replugged is \$67.7 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

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N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	65,579,500	—	65,579,500

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(45,292,149)	—	(45,292,149)

* 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.

In June 2024, the Company paid a \$45.0 million ordinary dividend to its parent, Western & Southern Financial Group, Inc. (WSFG). The dividend was in the form of cash.

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 \$730.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	5,621,516	5,621,516	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	21,170,000	21,170,000	—
(d) Excess Stock	362,884	362,884	—
(e) Aggregate Total (a+b+c+d)	27,154,400	27,154,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	730,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	5,345,964	5,345,964	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	20,760,924	20,760,924	—
(d) Excess Stock	1,129,612	1,129,612	—
(e) Aggregate Total (a+b+c+d)	27,236,500	27,236,500	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	740,000,000	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	5,621,516	5,621,516	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	872,095,917	965,126,766	471,000,000
2. Current Year General Account Total Collateral Pledged	872,095,917	965,126,766	471,000,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	737,907,135	815,804,806	461,909,433

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	872,095,917	965,126,766	471,000,000
2. Current Year General Account Maximum Collateral Pledged	872,095,917	965,126,766	471,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	698,911,141	820,520,000	508,023,033

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	471,000,000	471,000,000	—	471,836,927
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	471,000,000	471,000,000	—	471,836,927
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	461,909,433	461,909,433	—	463,372,652
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	461,909,433	461,909,433	—	463,372,652

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b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	494,263,300	494,263,300	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	494,263,300	494,263,300	—

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.

D. In June 2024, the Company paid an ordinary dividend to WSFG. Refer to Note 10 for details.

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

15. Leases. No Change.

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

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

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

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2024

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	—	546,742	—	—	546,742
Bonds: RMBS	—	54,660	—	—	54,660
Common stock: Unaffiliated	160,686,951	—	515,844	—	161,202,795
Preferred stock	—	17,904,934	—	—	17,904,934
Other invested assets: Residual tranche, fixed income	—	7,056,055	—	—	7,056,055
Derivative assets: Options, purchased	—	—	65,579,493	—	65,579,493
Total assets at fair value	160,686,951	25,562,391	66,095,337	—	252,344,679

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	—	(45,292,147)	—	(45,292,147)
Total liabilities at fair value	—	—	(45,292,147)	—	(45,292,147)

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

Quarter Ended at 06/30/2024

Description	Beginning Balance at 04/01/2024	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 06/30/2024
a. Assets										
Common stock: Unaffiliated	515,844	—	—	—	—	—	—	—	—	515,844
Derivative assets: Options, purchased	74,785,458	—	—	(12,693,944)	—	6,843,496	—	—	(3,355,517)	65,579,493
Total Assets	75,301,302	—	—	(12,693,944)	—	6,843,496	—	—	(3,355,517)	66,095,337

Description	Beginning Balance at 04/01/2024	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 06/30/2024
a. Liabilities										
Derivative liabilities: Options, written	(51,584,462)	—	—	10,717,100	—	—	(4,424,785)	—	—	(45,292,147)
Total liabilities	(51,584,462)	—	—	10,717,100	—	—	(4,424,785)	—	—	(45,292,147)

Quarter Ended at 03/31/2024

Description	Beginning Balance at 01/01/2024	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 03/31/2024
a. Assets										
Common stock: Unaffiliated	605,912	—	—	—	(90,068)	—	—	—	—	515,844
Derivative assets: Options, purchased	55,504,855	—	—	15,094,777	—	7,498,135	—	—	(3,312,309)	74,785,458
Total Assets	56,110,767	—	—	15,094,777	(90,068)	7,498,135	—	—	(3,312,309)	75,301,302

Description	Beginning Balance at 01/01/2024	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 03/31/2024
a. Liabilities										
Derivative liabilities: Options, written	(39,653,722)	—	—	(6,974,683)	—	—	(4,956,057)	—	—	(51,584,462)
Total liabilities	(39,653,722)	—	—	(6,974,683)	—	—	(4,956,057)	—	—	(51,584,462)

- (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 industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. The fair value of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

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

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

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,076,239,915	4,419,194,931	38,345,720	3,943,070,145	94,824,050	—	—
Common stock: Unaffiliated**	188,357,195	188,357,195	187,841,351	—	515,844	—	—
Preferred stock	17,904,934	17,904,934	—	17,904,934	—	—	—
Mortgage loans	715,567,361	799,356,141	—	—	715,567,361	—	—
Cash, cash equivalents, & short-term investments	16,038,521	16,017,058	16,038,521	—	—	—	—
Other invested assets: Surplus notes	48,505,267	50,221,942	—	48,505,267	—	—	—
Other invested assets: Residual tranche, fixed income	7,056,055	7,056,055	—	7,056,055	—	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Derivative assets	65,579,493	65,579,493	—	—	65,579,493	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(550,728,942)	(556,454,208)	—	—	(550,728,942)	—	—
Fixed-indexed annuity contracts	(968,766,510)	(1,027,652,544)	—	—	(968,766,510)	—	—
Derivative liabilities	(45,292,147)	(45,292,147)	—	—	(45,292,147)	—	—
Cash collateral payable	(12,980,000)	(12,980,000)	—	(12,980,000)	—	—	—
Securities lending liability	(67,959,522)	(67,959,522)	—	(67,959,522)	—	—	—

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

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

Debt Securities, Surplus Notes, Residual Tranche, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. The fair value of common stock included in Level 3 has been determined by broker quotes. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$14.70. The Company does not intend to sell any investments utilizing NAV.

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

E. Risk Sharing Provisions of the Affordable Care Act.

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

Yes [] No [X]

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

AMOUNT

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

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

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

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

12/31/2022
- 6.2

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

12/31/2022
- 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).

04/12/2024
- 6.4

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

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 129,572,966
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$ 568,942	\$ 619,554
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$ 99,684,150	\$ 102,454,963
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 100,253,092	\$ 103,074,517
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.

\$ 67,704,919

16.2

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

\$ 67,674,100

16.3

Total payable for securities lending reported on the liability page.

\$ 67,959,522
- 8.1

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

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

\$

799,356,141

1.14

Total Mortgages in Good Standing

\$

799,356,141

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)

\$

799,356,141

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

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
			NONE						

STATEMENT AS OF JUNE 30, 2024 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 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	4,316,878	327,477	0	0	4,644,355	0
2.	Alaska	AK	L	878,741	0	0	0	878,741	0
3.	Arizona	AZ	L	7,164,286	168,834	0	0	7,333,120	0
4.	Arkansas	AR	L	1,805,608	203,954	0	0	2,009,562	0
5.	California	CA	L	32,213,572	8,721,228	918	0	40,935,718	0
6.	Colorado	CO	L	10,726,929	208,568	0	0	10,935,497	104,325
7.	Connecticut	CT	L	4,344,285	4,308,941	436	0	8,653,662	237,297
8.	Delaware	DE	L	619,244	570,697	0	0	1,189,941	0
9.	District of Columbia	DC	L	783,891	1,672,225	0	0	2,456,116	0
10.	Florida	FL	L	21,196,470	3,459,899	2,335	0	24,658,704	0
11.	Georgia	GA	L	8,562,642	2,398,751	696	0	10,962,089	0
12.	Hawaii	HI	L	5,041,320	820,519	627	0	5,862,466	0
13.	Idaho	ID	L	3,136,820	57,533	0	0	3,194,353	2,565,000
14.	Illinois	IL	L	9,742,335	764,990	3,902	0	10,511,227	0
15.	Indiana	IN	L	6,870,532	521,600	6,976	0	7,399,108	0
16.	Iowa	IA	L	1,503,568	18,563	5,730	0	1,527,861	0
17.	Kansas	KS	L	2,661,906	101,129	0	0	2,763,035	0
18.	Kentucky	KY	L	1,564,799	174,979	204	0	1,739,982	0
19.	Louisiana	LA	L	1,726,160	636,491	0	0	2,362,651	0
20.	Maine	ME	L	1,353,307	3,948	0	0	1,357,255	0
21.	Maryland	MD	L	8,166,954	3,317,426	0	0	11,484,380	0
22.	Massachusetts	MA	L	4,465,149	819,776	2,468	0	5,287,393	0
23.	Michigan	MI	L	5,602,327	262,203	24,093	0	5,888,623	0
24.	Minnesota	MN	L	4,038,258	9,600	22,668	0	4,070,526	0
25.	Mississippi	MS	L	891,610	459,438	0	0	1,351,048	0
26.	Missouri	MO	L	15,429,785	117,130	1,734	0	15,548,649	0
27.	Montana	MT	L	884,857	60,050	0	0	944,907	0
28.	Nebraska	NE	L	1,521,464	359,699	741	0	1,881,904	0
29.	Nevada	NV	L	1,596,934	210,100	0	0	1,807,034	0
30.	New Hampshire	NH	L	1,553,072	886,180	1,145	0	2,440,397	0
31.	New Jersey	NJ	L	8,199,327	831,767	577	0	9,031,671	0
32.	New Mexico	NM	L	2,207,185	6,554	0	0	2,213,739	0
33.	New York	NY	N	804,400	516,080	0	0	1,320,480	0
34.	North Carolina	NC	L	6,423,495	422,760	236	0	6,846,491	0
35.	North Dakota	ND	L	705,153	191,686	0	0	896,839	0
36.	Ohio	OH	L	10,650,147	386,432	1,026	0	11,037,605	2,410,015,633
37.	Oklahoma	OK	L	2,157,006	50,800	0	0	2,207,806	0
38.	Oregon	OR	L	1,635,101	13,180	0	0	1,648,281	0
39.	Pennsylvania	PA	L	12,211,141	857,585	11,056	0	13,079,782	0
40.	Rhode Island	RI	L	663,526	74,400	770	0	738,696	0
41.	South Carolina	SC	L	3,283,827	423,618	0	0	3,707,445	0
42.	South Dakota	SD	L	513,429	(39,400)	0	0	474,029	0
43.	Tennessee	TN	L	4,835,228	2,134,264	157	0	6,969,649	55,788
44.	Texas	TX	L	31,810,445	3,342,886	589	0	35,153,920	0
45.	Utah	UT	L	5,983,267	686,803	0	0	6,670,070	0
46.	Vermont	VT	L	1,183,039	323,112	0	0	1,506,151	0
47.	Virginia	VA	L	12,027,235	1,081,552	8,262	0	13,117,049	0
48.	Washington	WA	L	5,820,283	1,246,400	0	0	7,066,683	0
49.	West Virginia	WV	L	1,135,875	18,289	422	0	1,154,586	0
50.	Wisconsin	WI	L	9,853,496	477,111	3,708	0	10,334,315	0
51.	Wyoming	WY	L	559,870	614,374	0	0	1,174,244	0
52.	American Samoa	AS	N	761	0	0	0	761	0
53.	Guam	GU	N	13,132	0	0	0	13,132	0
54.	Puerto Rico	PR	N	27,161	0	0	0	27,161	0
55.	U.S. Virgin Islands	VI	N	10,055	0	0	0	10,055	0
56.	Northern Mariana Islands	MP	N	926	0	0	0	926	0
57.	Canada	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Aliens	OT	XXX	391,125	300	225	0	391,650	0
59.	Subtotal		XXX	293,469,338	45,302,481	101,701	0	338,873,520	2,412,978,043
90.	Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	56,800,080	4,023	0	0	56,804,103	0
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	961,889	0	0	0	961,889	0
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	351,231,307	45,306,504	101,701	0	396,639,512	2,412,978,043
96.	Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97.	Totals (All Business)		XXX	351,231,307	45,306,504	101,701	0	396,639,512	2,412,978,043
98.	Less Reinsurance Ceded		XXX	20,582,464	98,496	101,701	0	20,782,661	0
99.	Totals (All Business) less Reinsurance Ceded		XXX	330,648,843	45,208,008	0	0	375,856,851	2,412,978,043
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien		XXX	391,125	300	225	0	391,650	0
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	391,125	300	225	0	391,650	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. N - None of the above - Not allowed to write business in the state.....	7
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0		

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
.0836 ...	Western-Southern Group	00000	88-3067073 ..	.....	.....	.....	1020 Winter Springs JV, LLC	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-3192792 ..	.....	.....	.....	2378 Park Holdings, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..94.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	81-3013986 ..	.....	.....	.....	309 Holdings, LLC	..OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..1.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	81-3013986 ..	.....	.....	.....	309 Holdings, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..48.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	27-1594103 ..	.....	.....	.....	506 Phelps Holdings, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-1614351 ..	.....	.....	.....	AI Neyer Industrial Fund II-Q LLC	..OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..4.500	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	86-1791268 ..	.....	.....	.....	Alta 287 Venture LLC	..TX.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	84-5144260 ..	.....	.....	.....	Alta at Horizon West, LLC	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	87-4797036 ..	.....	.....	.....	Azalea Apartment Venture, LLC	..NC.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	83-3057118 ..	.....	.....	.....	Beardsley Inv. Holdings,LLC	..AZ.....	NIA.....	WSLR Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	87-4690994 ..	.....	.....	.....	BGA Capital, LLC	..IL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	83-4499681 ..	.....	.....	.....	Blackstone Real Estate Investment Trust	..NY.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-1583182 ..	.....	.....	.....	Broomfield SH Holding, LLC	..CO.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-1472975 ..	.....	.....	.....	Cabot Industrial Value Fund VII, L.P.	..MA.....	NIA.....	Western-Southern Life Assurance Co	Ownership.....	..2.100	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-1472975 ..	.....	.....	.....	Cabot Industrial Value Fund VII, L.P.	..MA.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..5.400	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	35-2431972 ..	.....	.....	.....	Canal Senate Apartments LLC	..IN.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	88-3946170 ..	.....	.....	.....	Candler Road Stockbridge Venture, LLC ..	..GA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	82-0894869 ..	.....	.....	.....	Cape Barnstable Investor Holdings,LLC	..MA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	20-8819502 ..	.....	.....	.....	Carmel Holdings, LLC	..IN.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	20-5862349 ..	.....	.....	.....	Carmel Hotel, LLC	..IN.....	NIA.....	Carmel Holdings, LLC	Ownership.....	..36.260	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	31-1449186 ..	.....	.....	.....	Carthage Senior Housing Ltd	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	82-4579654 ..	.....	.....	.....	Cedar Park Senior Inv. Holdings, LLC	..TX.....	NIA.....	WSLR Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	85-3863649 ..	.....	.....	.....	Chestnut Anchor Healthcare Fund II LP	..TX.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..25.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	81-2810787 ..	.....	.....	.....	Chestnut Heathcare Partners, LP	..TN.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..21.350	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	23-1691523 ..	.....	.....	.....	Cincinnati Analyst Inc	..OH.....	NIA.....	Columbus Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	83-3238622 ..	.....	.....	.....	Cincinnati CBD Holdings, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	20-0434449 ..	.....	.....	.....	Cleveland East Hotel LLC	..OH.....	NIA.....	WS CEH LLC	Ownership.....	..37.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	99937	31-1191427 ..	.....	.....	.....	Columbus Life Insurance Co	..OH.....	IA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	87-4569007 ..	.....	.....	.....	Concord HB K Clayton Holdings, LLC	..MO.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	85-1998953 ..	.....	.....	.....	Courtland Apartments,LLC	..GA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	45-2524597 ..	.....	.....	.....	Cranberry NP Hotel Company LLC	..PA.....	NIA.....	NP Cranberry Hotel Holdings, LLC	Ownership.....	..72.520	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	99-2058376 ..	.....	.....	.....	Crescent Park Venture, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	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	88-3066875 ..	.....	.....	.....	Delaney Land Partners, LLC	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	81-1290497 ..	.....	.....	.....	Eagle Realty Capital Partners, LLC	..OH.....	NIA.....	Eagle Realty Group, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	31-1779165 ..	.....	.....	.....	Eagle Realty Group, LLC	..OH.....	NIA.....	Western & Southern Investment Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	31-1779151 ..	.....	.....	.....	Eagle Realty Investments, Inc	..OH.....	NIA.....	Eagle Realty Group, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	82-1940957 ..	.....	.....	.....	Eagle Rose Apt. Holdings,LLC	..NY.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..2.500	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	47-1596551 ..	.....	.....	.....	East Denver Investor Holdings, LLC	..CO.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	46-1383159 ..	.....	.....	.....	Emerging Markets LLC	..OH.....	NIA.....	Integrity Life Insurance Co	Ownership.....	..33.540	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	46-1383159 ..	.....	.....	.....	Emerging Markets LLC	..OH.....	NIA.....	National Integrity Life Insurance Co	Ownership.....	..16.980	Western & Southern Mutual Holding Co .	NO.....	.....
.0836 ...	Western-Southern Group	00000	46-1383159 ..	.....	.....	.....	Emerging Markets LLC	..OH.....	NIA.....	The Lafayette Life Insurance Co	Ownership.....	..26.370	Western & Southern Mutual Holding Co .	NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Perce- ntage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0836 ...	Western-Southern Group	 00000	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	93-3728576 ..	.....	.....	.....	ERG-CP MN7 Last Mile JV, LLC	.. MN.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..67.000	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.....	..4.180	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	52-2206044 ..	.....	.....	.....	Fort Washington Capital Partners, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	..100.000	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0837 ...	Western-Southern Group	 00003	31-1727947 ..	.....	.....	.....	Fort Washington Flexible Income LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..16.310	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.....	..8.160	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00002	31-1727947 ..	.....	.....	.....	Fort Washington Flexible Income LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..21.270	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	47-3243974 ..	.....	.....	.....	Fort Washington Global Alpha Domestic Fund LP	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..99.990	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	98-1227949 ..	.....	.....	.....	Fort Washington Global Alpha Master Fund LP	.. OH.....	 NIA.....	Fort Washington Global Alpha Domestic Fund LP	Ownership.....	..99.470	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Invt LLC	.. OH.....	 NIA.....	Columbus Life Insurance Co	Ownership.....	..31.860	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1702203 ..	.....	.....	.....	Fort Washington High Yield Invt LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..6.120	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.....	..6.120	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.....	..1.630	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.....	..41.390	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.....	..11.780	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1301863 ..	.....	.....	.....	Fort Washington Investment Advisors, Inc. ...	.. OH.....	 NIA.....	Western & Southern Investment Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington PE Invest III LP	.. OH.....	 NIA.....	Fort Washington Capital Partners, LLC	Ownership.....	..4.200	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington PE Invest III LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..95.800	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington PE Invest IV LP	.. OH.....	 NIA.....	Fort Washington Capital Partners, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington PE Invest IV LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..44.420	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington PE Invest IX-B-LP	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington PE Invest IX-B-LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1997777 ..	.....	.....	.....	Fort Washington PE Invest IX-K	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1710716 ..	.....	.....	.....	Fort Washington PE Invest IX-LP	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co ..	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1710716 ..	.....	.....	.....	Fort Washington PE Invest IX-LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..2.680	Western & Southern Mutual Holding Co ..	 NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Perce- ntage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0836 ...	Western-Southern Group	 00000	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 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.....	Ownership.....	100.000	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	20-4568842 ..				Fort Washington PE Invest V LP	.. OH.....	NIA.....	Ownership.....	42.110	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	26-1073680 ..				Fort Washington PE Invest VI LP	.. OH.....	NIA.....	Ownership.....	28.760	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	27-1321348 ..				Fort Washington PE Invest VII LP	.. OH.....	NIA.....	Ownership.....	28.790	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	32-0418436 ..				Fort Washington PE Invest VIII-B-LP	.. OH.....	NIA.....	Ownership.....	100.000	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	35-2485044 ..				Fort Washington PE Invest VIII-LP	.. OH.....	NIA.....	Ownership.....	25.250	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	83-1023433 ..				Fort Washington PE Invest X-B-LP	.. OH.....	NIA.....	Ownership.....	100.000	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3859143 ..				Fort Washington PE Invest XI	.. OH.....	NIA.....	Ownership.....	16.360	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3816231 ..				Fort Washington PE Invest XI-B-LP	.. OH.....	NIA.....	Ownership.....	100.000	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	83-1005851 ..				Fort Washington PE Invest X-LP	.. OH.....	NIA.....	Ownership.....	3.890	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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..				Fort Washington PE Opp Fund II, L.P.	.. OH.....	NIA.....	Ownership.....	9.630	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	Fort Washington PE Invest VII LP	Ownership.....	3.750	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	Fort Washington PE Invest VIII LP	Ownership.....	3.180	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	FIWPEO III GP, LLC	Ownership.....	0.500	Western & Southern Mutual Holding Co .	 NO.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide 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.....	The Western and Southern Life Insurance Co	Ownership.....	.. 2.200	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.....	.. 100.000	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	85-1483379 ..	.....	.....	.....	Fort Washington PE Opp Fund IV, L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 3.020	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.....	.. 100.000	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	87-3815473 ..	.....	.....	.....	Fort Washington PE Small Market II L.P.	.. OH.....	 NIA.....	FWPEI SM II GP, LLC	Ownership.....	.. 2.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington PE Small Market II L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 26.430	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Small Market II-B L.P.	.. OH.....	 NIA.....	FWPEI SM II GP, LLC	Ownership.....	.. 2.240	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Small Market II-B L.P.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 97.760	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	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	99-2291762 ..	.....	.....	.....	HP AZB Co-Invest LP	.. AZ.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 22.430	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-1556010 ..	.....	.....	.....	Hunters Creek JV, LLC	.. TN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 67.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1328371 ..	.....	.....	.....	IFS Financial Services, Inc	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 74780	86-0214103 ..	.....	.....	.....	Integrity Life Insurance Co	.. OH.....	 IA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	34-1826874 ..	.....	.....	.....	IR Mall Associates LTD	.. FL.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 49.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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	83-3004899 ..	.....	.....	.....	Lennox Zionsville Inv. Holdings,LLC	.. IN.....	 NIA.....	WSLR Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	... 00000 ...	99-2649941 ..	.....	.....	.....	Limestone Springs Residences Holdings, LLC ..	.. GA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	35-2123483 ..	.....	.....	.....	LLIA, Inc.	.. OH.....	 DS.....	The Lafayette Life Insurance Co	Ownership.....	..100.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	82-3826695 ..	.....	.....	.....	Lorraine Senior Inv. Holdings, LLC	.. FL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	47-2577517 ..	.....	.....	.....	Lytle Park Inn, LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	47-3966673 ..	.....	.....	.....	Main Hospitality Holdings	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	83-4499681 ..	.....	.....	.....	Manchester Semmes OZ Fund II, LLC	.. AL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	83-4582162 ..	.....	.....	.....	Manchester Semmes Oz Fund, LLC	.. VA.....	 NIA.....	WSLR Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	87-1271007 ..	.....	.....	.....	Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.. OH.....	 NIA.....	FMPEI 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 ..	.....	.....	.....	OTR Housing Associates LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	81-2515872 ..	.....	.....	.....	Patterson at First Investor Holdings, LLC ...	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..100.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	88-2122016 ..	.....	.....	.....	Piney Plains Holdings, LLC	.. NC.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	81-1659568 ..	.....	.....	.....	Pleasanton Hotel Investor Holdings,LLC	.. CA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	41-3147951 ..	.....	.....	.....	Pretium Residential Real Estate Fund II, LP ..	.. NY.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..2.500 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	82-1507720 ..	.....	.....	.....	Price Willis Lodging Holdings, LLC	.. SC.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	34-1998937 ..	.....	.....	.....	Queen City Square LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..99.750 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	84-3614873 ..	.....	.....	.....	Raleigh Hotel Holding Co., LLC	.. NC.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	84-3851930 ..	.....	.....	.....	Rancho Presidio Land Partners,LLC	.. CA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	27-4266774 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.. IL.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..99.990 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	88-2173335 ..	.....	.....	.....	Randolph Tower Affordable Inv Fund LLC	.. MD.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..2.900 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	82-2188516 ..	.....	.....	.....	RealTerm Logistics Fund IV, LP	.. 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 ...	93-3268963 ..	.....	.....	.....	River Hollow Investor Holdings, LLC	.. WI.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..27.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	27-3564950 ..	.....	.....	.....	River Reserve Property Paratners, LLC	.. KY.....	 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	.. OH.....	 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.....	..52.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	81-3538359 ..	.....	.....	.....	South Orange Kissimmee	.. IN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	26-4291356 ..	.....	.....	.....	Stout Metro Housing Holdings LLC	.. TX.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..62.720 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	93-1867642 ..	.....	.....	.....	Sundance Lafrontera Holdings LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..46.770 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	88-2045113 ..	.....	.....	.....	SW Link Phase I Development, 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 Dakota 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 Four Lakes 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 Loretto 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	.. FL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	88-3631372 ..	.....	.....	.....	Tamiami Senior Inv. Holdings,LLC	.. TX.....	 NIA.....	WSLR Holdings LLC	Ownership.....	..98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	.. 65242 ..	35-0457540 ..	.....	.....	.....	The Cincinnati Equity Fund III, LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 9.580 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	.. 70483 ..	31-0487145 ..	.....	.....	.....	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	... 00000 ...	83-2399724 ..	.....	.....	.....	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.....	.....

STATEMENT AS OF JUNE 30, 2024 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
. 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	93-4901861 ..	.....	.....	.....	Timberlake JV, LLC	.. TN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	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	31-1225804 ..	.....	.....	.....	Touchstone Core Municipal Bond Fund Institution	.. MA.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..37.900	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0849312 ..	.....	.....	.....	Touchstone Dividend Select ETF	.. DE.....	 NIA.....	Ownership.....	..90.900	Western & Southern Mutual Holding Co .	 YES.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1710355 ..	.....	.....	.....	Touchstone High Yield-Inst	.. DE.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 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	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1450709 ..	.....	.....	.....	Touchstone Touchstone Snds Intl GR-R6	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..42.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0864368 ..	.....	.....	.....	Touchstone US Large CAP Focused ETF	.. DE.....	 NIA.....	Ownership.....	..95.200	Western & Southern Mutual Holding Co .	 YES.....	.....	.....
. 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	92-1339411 ..	.....	.....	.....	TruAmerica Workforce Housing Fund II-A, LP .	.. FL.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..6.300	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-3894041 ..	.....	.....	.....	TruAmerica Workforce Housing Fund LP	.. FL.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..11.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	The Lafayette Life Insurance Co	Ownership.....	..29.630	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..40.740	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	36-4107014 ..	.....	.....	.....	Vinings Trace	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..99.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-0846576 ..	.....	.....	.....	W&S Brokerage Services, Inc.	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1334221 ..	.....	.....	.....	W&S Financial Group Distributors, Inc.	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1744878 ..	.....	.....	.....	Warm Springs Apt. Holdings, LLC	.. NV.....	 NIA.....	WSLR Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1413821 ..	.....	.....	.....	Western & Southern Agency, Inc.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732404 ..	.....	.....	.....	Western & Southern Financial Group, Inc.	.. OH.....	 UDP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	06-1804434 ..	.....	.....	.....	Western & Southern Investment Holdings LLC ..	.. OH.....	 NIA.....	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732405 ..	.....	.....	.....	Western & Southern Mutual Holding Co	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 IA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-2820067 ..	.....	.....	.....	WS CEH LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	06-1804432 ..	.....	.....	.....	WS Real Estate Holdings LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	33-1058916 ..	.....	.....	.....	WSALD NPH LLC	.. PA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

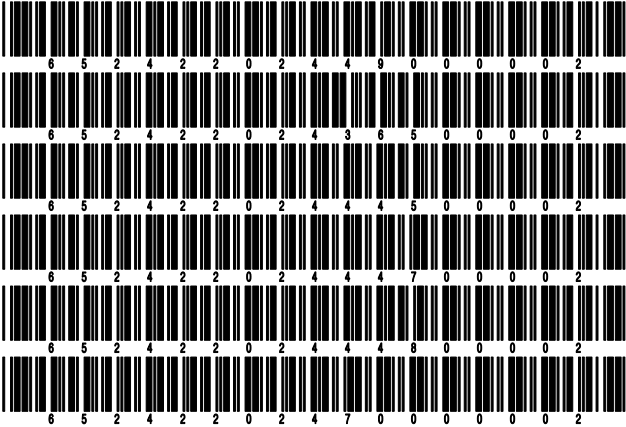
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	804,712	854,743
2505.	Interest Payable for Policy and Contract Funds	511,411	511,411
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,316,123	1,366,154

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	791,474,612	806,145,495
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,000,000	1,378,502
2.2 Additional investment made after acquisition	8,649,379	37,332,535
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	9,767,857	53,381,920
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)	799,356,134	791,474,612
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	799,356,134	791,474,612
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	799,356,134	791,474,612

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	373,546,992	387,830,644
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	259,500	0
2.2 Additional investment made after acquisition	8,630,812	14,024,568
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	10,719	20,070
5. Unrealized valuation increase/(decrease)	(6,901,294)	(760,657)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	12,054,660	23,994,389
8. Deduct amortization of premium and depreciation	79,231	152,251
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	3,420,993
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	363,412,838	373,546,992
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	363,412,838	373,546,992

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,618,448,633	4,422,687,447
2. Cost of bonds and stocks acquired	386,374,040	818,165,439
3. Accrual of discount	3,104,512	6,066,256
4. Unrealized valuation increase/(decrease)	9,042,312	19,120,699
5. Total gain (loss) on disposals	18,009	(2,187,855)
6. Deduct consideration for bonds and stocks disposed of	381,877,841	619,471,823
7. Deduct amortization of premium	6,720,778	12,536,661
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		9,464,982
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(2,312,238)	(3,929,887)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,626,076,649	4,618,448,633
12. Deduct total nonadmitted amounts	619,557	568,942
13. Statement value at end of current period (Line 11 minus Line 12)	4,625,457,092	4,617,879,691

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,189,142,149	95,333,629	123,363,199	(3,163,264)	2,189,142,149	2,157,949,315		2,207,983,604
2. NAIC 2 (a)	1,951,199,737	559,980,258	531,473,304	1,916,142	1,951,199,737	1,981,622,833		1,900,120,238
3. NAIC 3 (a)	236,247,869	8,084,360	23,155,885	395,988	236,247,869	221,572,332		245,821,367
4. NAIC 4 (a)	73,987,379	170,000	6,701,156	(5,747,284)	73,987,379	61,708,939		63,171,587
5. NAIC 5 (a)	7,062,715	272,558	1,860,286	3,261,927	7,062,715	8,736,914		8,761,033
6. NAIC 6 (a)	185,479			546,742	185,479	732,221		208,521
7. Total Bonds	4,457,825,328	663,840,805	686,553,830	(2,789,749)	4,457,825,328	4,432,322,554	0	4,426,066,350
PREFERRED STOCK								
8. NAIC 1	0				0	0		
9. NAIC 2	7,985,009			(80,660)	7,985,009	7,904,349		7,701,098
10. NAIC 3	9,940,000			60,000	9,940,000	10,000,000		9,760,000
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	1,171			(586)	1,171	585		2,636
14. Total Preferred Stock	17,926,180	0	0	(21,246)	17,926,180	17,904,934	0	17,463,734
15. Total Bonds and Preferred Stock	4,475,751,508	663,840,805	686,553,830	(2,810,995)	4,475,751,508	4,450,227,488	0	4,443,530,084

(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 \$ 989,925 ; NAIC 2 \$ 12,137,698 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,966,728	xxx	1,966,728		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	6,250,001
2. Cost of short-term investments acquired	1,966,728	5,094,928
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		11,344,929
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,966,728	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,966,728	0

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)	15,851,239
2.	Cost Paid/(Consideration Received) on additions	4,960,785
3.	Unrealized Valuation increase/(decrease)	4,918,712
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,224,538
6.	Considerations received/(paid) on terminations	6,667,826
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	20,287,448
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	20,287,448

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	20,287,346
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)	20,287,346
4.	Part D, Section 1, Column 6	65,579,493
5.	Part D, Section 1, Column 7	(45,292,147)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	20,287,346
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	20,287,346
10.	Part D, Section 1, Column 9	65,579,493
11.	Part D, Section 1, Column 10	(45,292,147)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,326,109	74,823,605
2. Cost of cash equivalents acquired	1,263,409,931	3,494,214,574
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		13,272
6. Deduct consideration received on disposals	1,280,272,716	3,539,725,342
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,463,324	29,326,109
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	12,463,324	29,326,109

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
LL-0411	WEST LAFAYETTE	IN		02/22/2005		469,933	0	0	0	0	0	0	92,690	92,690		0	
LL-0509	ROUND ROCK	TX		11/01/2021		226,194	0	0	0	0	0	0	27,290	27,290		0	
LL-0608	SUN CITY	FL		09/22/2006		224,667	0	0	0	0	0	0	18,503	18,503		0	
LL-0704	INDIANAPOLIS	IN		08/02/2007		1,467,452	0	0	0	0	0	0	32,902	32,902		0	
LL-0805	NICHOLASVILLE	KY		06/25/2008		378,118	0	0	0	0	0	0	12,424	12,424		0	
LL-0807	SPRINGFIELD	IL		11/25/2008		2,401,215	0	0	0	0	0	0	43,264	43,264		0	
LL-0812	GASTONIA	NC		11/17/2008		191,050	0	0	0	0	0	0	8,278	8,278		0	
LL-0902	BECKLEY	WV		03/08/2010		488,646	0	0	0	0	0	0	12,567	12,567		0	
LL-0903	SIMPSONVILLE	SC		11/25/2009		2,171,305	0	0	0	0	0	0	47,511	47,511		0	
LL-0905	MEMPHIS	TN		07/29/2009		140,460	0	0	0	0	0	0	52,827	52,827		0	
LL-0907	ORLANDO	FL		09/03/2009		152,606	0	0	0	0	0	0	16,728	16,728		0	
LL-0908	HOUSTON	TX		10/01/2009		1,535,952	0	0	0	0	0	0	56,411	56,411		0	
LL-0913	SIMPSONVILLE	SC		12/28/2010		2,243,523	0	0	0	0	0	0	30,348	30,348		0	
LL-1002	ASHLAND	KY		06/30/2010		260,624	0	0	0	0	0	0	40,016	40,016		0	
LL-1003	INDEPENDENCE	MO		08/12/2010		860,919	0	0	0	0	0	0	119,156	119,156		0	
LL-1402	UNION CITY	CA		08/25/2014		31,433,685	0	0	0	0	0	0	547,638	547,638		0	
LL-1506	COLUMBUS	OH		09/23/2015		10,041,265	0	0	0	0	0	0	164,851	164,851		0	

STATEMENT AS OF JUNE 30, 2024 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-1601	WATSONVILLE	CA		01/04/2016		17,206,923	0	0	0	0	0	0	569,776	569,776			0
LL-1602	CLARKSVILLE	TN		07/01/2016		16,845,875	0	0	0	0	0	0	106,267	106,267			0
LL-1604	LAFAYETTE	IN		12/22/2016		12,446,076	0	0	0	0	0	0	75,435	75,435			0
LL-1701	WEST CHESTER	OH		01/30/2017		7,182,748	0	0	0	0	0	0	100,667	100,667			0
LL-1702	KISSIMMEE	FL		03/02/2017		28,627,112	0	0	0	0	0	0	223,200	223,200			0
LL-1703	COLUMBUS	OH		06/13/2017		37,745,837	0	0	0	0	0	0	191,698	191,698			0
LL-1705	PORT WENTWORTH	GA		12/07/2017		30,168,673	0	0	0	0	0	0	215,272	215,272			0
LL-1706	PLAIN CITY	OH		06/21/2018		14,048,984	0	0	0	0	0	0	168,912	168,912			0
LL-1801	JOHNSTON	IA		07/11/2018		19,930,444	0	0	0	0	0	0	88,659	88,659			0
LL-1802	KANSAS CITY	MO		12/11/2018		33,684,009	0	0	0	0	0	0	147,012	147,012			0
LL-1901	FINDLAY	OH		01/30/2019		20,651,412	0	0	0	0	0	0	229,185	229,185			0
LL-1902	ANN ARBOR	MI		10/23/2019		41,346,493	0	0	0	0	0	0	209,470	209,470			0
LL-2001	DAVENPORT	FL		02/27/2020		32,331,061	0	0	0	0	0	0	179,528	179,528			0
LL-2002	CARRBORO	NC		05/22/2020		15,347,406	0	0	0	0	0	0	77,884	77,884			0
LL-2003	GREENWOOD	IN		06/15/2020		21,591,468	0	0	0	0	0	0	103,276	103,276			0
LL-2004	TRENTON	OH		11/16/2020		10,135,039	0	0	0	0	0	0	101,001	101,001			0
LL-2104	BLOOMINGTON	IN		08/25/2021		17,915,064	0	0	0	0	0	0	86,442	86,442			0
LL-2106	KISSIMMEE	FL		12/06/2021		9,078,446	0	0	0	0	0	0	44,295	44,295			0
LL-2201	NOBLESVILLE	IN		02/14/2022		17,789,693	0	0	0	0	0	0	157,942	157,942			0
LL-2204	WEST CHESTER	OH		03/18/2022		15,781,438	0	0	0	0	0	0	112,284	112,284			0
LL-2205	CAPE CANAVERAL	FL		03/24/2022		16,248,239	0	0	0	0	0	0	97,267	97,267			0
LL-2209	CHARLESTON	SC		06/27/2022		19,421,321	0	0	0	0	0	0	107,932	107,932			0
LL-2211	AMERICAN CANYON	CA		09/22/2022		31,476,025	0	0	0	0	0	0	118,099	118,099			0
0299999. Mortgages with partial repayments						541,687,400	0	0	0	0	0	0	4,834,907	4,834,907	0	0	0
0599999 - Totals						541,687,400	0	0	0	0	0	0	4,834,907	4,834,907	0	0	0

STATEMENT AS OF JUNE 30, 2024 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	2.A FE	10/24/2016 ...			8,222		3,954,184	1.560
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Direct Lending Fund IV, LLC	1.G FE	12/03/2018 ...			8,852		238,257	11.110
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	17,074	0	4,192,441	XXX
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE	AUDAX MEZZANINE Audax Direct II		06/29/2022 ...			392,316		4,378,335	36.350
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL	Golub Capital Partners GDLC Feeder Fund		08/12/2022 ...			840,000		990,000	15.700
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY	PineBridge Investments L.P.		11/28/2018 ...			247,458		1,358,741	0.010
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY	PineBridge Investments L.P. III		10/20/2022 ...			7,177		3,495,588	0.020
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,486,951	0	10,222,664	XXX
000000-00-0	Securities Lending Fund, LLC	CINCINNATI	OH	Securities Lending Fund, LLC		05/13/2024 ...		259,500	5,732,970			
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								259,500	5,732,970	0	0	XXX
6099999. Total - Unaffiliated								0	1,504,025	0	14,415,105	XXX
6199999. Total - Affiliated								259,500	5,732,970	0	0	XXX
6299999 - Totals								259,500	7,236,995	0	14,415,105	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund III, LLC	10/24/2016	04/18/2024	16,622					0		16,622	16,622			0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	0	0	0	0	16,622	16,622	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE.....	Audax Direct Lending Solutions D	10/24/2018	05/06/2024	412,375					0		412,375	412,375			0	
000000-00-0	AUDAX MEZZANINE Audax Direct II	WILMINGTON	DE.....	AUDAX MEZZANINE Audax Direct II	06/29/2022	04/18/2024	73,394					0		73,394	73,394			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	Wilmington	DE.....	Benefit Street Partners Debt Fund IV LP	01/24/2017	04/23/2024	423,804					0		423,804	423,804			0	
000000-00-0	Goldman Sachs LP II LP	NEW YORK	NY.....	Goldman Sachs LP II LP	07/30/2019	05/08/2024	1,610,845					0		1,610,845	1,610,845			0	
000000-00-0	Goldman Sachs LP LP	NEW YORK	NY.....	Goldman Sachs LP LP	07/16/2016	05/08/2024	102,833					0		102,833	102,833			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	Chicago	IL.....	Golub Capital Partners Golub Capital Partners 11	04/01/2018	04/25/2024	142,789					0		142,789	142,789			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	Chicago	IL.....	Golub Capital Partners GDLC Feeder Fund	08/12/2022	05/29/2024	292,032					0		292,032	292,032			0	
000000-00-0	Maranon Capital L.P. Senior Credit			Maranon Capital L.P. Senior Credit															
000000-00-0	Strategies V	Chicago	IL.....	Strategies V	09/21/2017	06/21/2024	347,957					0		347,957	347,957			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY.....	PineBridge Investments L.P.	11/28/2018	04/04/2024	486,344					0		486,344	486,344			0	

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY.....	PineBridge Investments L.P. III	10/20/2022 ...	04/05/2024 ...	10,628					0		10,628	10,628			0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,903,001	0	0	0	0	0	0	3,903,001	3,903,001	0	0	0	0
000000-00-0	Securities Lending Fund, LLC	CINCINNATI	OH.....	Securities Lending Fund, LLC	05/13/2024 ...	06/26/2024 ...	3,409,645					0		3,409,645	3,409,645			0	
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							3,409,645	0	0	0	0	0	0	3,409,645	3,409,645	0	0	0	0
000000-00-0	TXFL NNN Office Investor Holdings, LLC	Cincinnati	OH.....	Cash Return	07/01/2019 ...	06/06/2024 ...	21,626,633					0		(280,304)	(280,304)			0	780,303
2299999. Joint Venture Interests - Real Estate - Affiliated							21,626,633	0	0	0	0	0	0	(280,304)	(280,304)	0	0	0	780,303
6099999. Total - Unaffiliated							3,919,623	0	0	0	0	0	0	3,919,623	3,919,623	0	0	0	0
6199999. Total - Affiliated							25,036,278	0	0	0	0	0	0	3,129,341	3,129,341	0	0	0	780,303
6299999 - Totals							28,955,901	0	0	0	0	0	0	7,048,964	7,048,964	0	0	0	780,303

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		...06/01/2024	Interest Capitalization		452	452	0	1.A
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		...06/01/2024	Interest Capitalization		60,807	60,807	0	1.A
38378N-LV-3	GNR 2013-191 Z 4.070% 11/16/53		...06/01/2024	Interest Capitalization		47,278	47,278	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.087% 01/16/54		...06/01/2024	Interest Capitalization		42,994	42,994	0	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43		...05/28/2024	MORGAN STANLEY FIXED INC		4,354,908	4,360,000	7,879	1.A
912810-TX-6	U S TREASURY 4.250% 02/15/54		...04/25/2024	CITIGROUP GLOBAL MKTS		1,604,756	1,765,000	14,632	1.A
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		...04/02/2024	GOLDMAN SACHS		1,445,264	1,435,000	24,837	1.A
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		...05/28/2024	BNP SECURITIES		12,201,451	12,180,000	44,392	1.A
0109999999	Subtotal - Bonds - U.S. Governments					19,757,910	19,891,531	91,740	XXX
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	D	...04/24/2024	MORGAN STANLEY FIXED INC		271,560	465,000	1,037	5.B FE
896292-AM-1	REPUBLIC OF TRINIDAD & T SOVEREIGN 6.400% 06/26/34	D	...06/18/2024	J P MORGAN SEC		11,000,000	11,000,000	0	2.C FE
0309999999	Subtotal - Bonds - All Other Governments					11,271,560	11,465,000	1,037	XXX
3136AW-EH-6	FANNIE MAE 201728 2017-28 VZ 4.000% 04/25/57		...06/01/2024	Interest Capitalization		66,346	66,346	0	1.A
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		...06/01/2024	Interest Capitalization		14,304	14,304	0	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30		...05/28/2024	BARCLAYS		5,170,000	5,170,000	21,465	1.E FE
63610H-AA-0	NATIONAL FIN AUTH NH UTL REV POWER 6.890% 04/01/34		...04/03/2024	KEY BANC-MCDONALD		5,000,000	5,000,000	0	2.A FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					10,250,650	10,250,650	21,465	XXX
02665W-FA-4	AMERICAN HONDA FINANCE 5.880% 02/12/25		...06/20/2024	TD SECURITIES		1,651,815	1,650,000	10,518	1.G FE
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		...06/04/2024	BANK of AMERICA SEC		297,837	300,000	2,042	1.F FE
05555F-AE-4	Barclays Commere20245C27gage S 2024-5C27 AS 0.000% 07/15/57		...06/21/2024	BARCLAYS		478,937	465,000	828	1.A FE
097023-DL-6	BOEING CO 6.528% 05/01/34		...04/29/2024	Various		329,370	329,000	0	2.C FE
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		...04/25/2024	Various		656,546	651,000	11,997	2.C FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		...06/11/2024	WELLS FARGO		555,505	570,000	4,953	2.C FE
185508-AE-8	CLECO POWER LLC 6.500% 12/01/35		...04/29/2024	FTN FINANCIAL SECURITIES		3,111,570	3,000,000	81,250	1.G FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		...06/24/2024	MORGAN STANLEY FIXED INC		988,410	1,000,000	3,000	2.A FE
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		...06/04/2024	BARCLAYS		397,932	400,000	3,850	2.B FE
233063-AW-6	DBJPM 2020-C9 XA 1.818% 09/15/53		...06/04/2024	BREAN CAPITAL LLC		269,711	0	968	1.A FE
30251B-AE-8	FMR LLC 5.150% 02/01/43		...05/09/2024	KEY BANC-MCDONALD		2,516,745	2,750,000	40,127	1.E FE
32082C-AC-1	FIRST MARYLAND CAPTL II 6.438% 02/01/27		...05/09/2024	PIPER JAFFRAY		105,140	112,000	240	2.B FE
34960P-AF-8	FORTRESS TRANSPORTATION & IN 7.000% 05/01/31		...04/02/2024	MORGAN STANLEY HI-VLD		170,000	170,000	0	3.C FE
349631-AN-1	FORTUNE BRANDS 5.875% 01/15/36		...05/01/2024	MESIROW FINANCIAL		9,698,200	10,000,000	176,250	2.A FE
36209@-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		...06/24/2024	PRIVATE PLACEMENT		1,960,000	1,960,000	0	2.C PL
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		...05/21/2024	WELLS FARGO		545,228	640,944	979	1.A
437076-CY-6	HOME DEPOT 5.660% 12/24/25		...06/17/2024	J P MORGAN SEC		700,000	700,000	0	1.F FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		...04/03/2024	BARCLAYS		226,425	240,000	108	1.A
577081-AU-6	MATTEL INC 6.200% 10/01/40		...05/15/2024	SEAPORT GROUP LLC		3,860,280	4,000,000	31,689	2.C FE
594918-CU-6	MICROSOFT CORP 4.500% 06/15/47		...06/06/2024	Tax Free Exchange		8,376,056	8,431,000	180,213	1.A FE
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		...05/30/2024	UBS WARBURG		657,660	678,000	4,054	2.A FE
677050-AU-0	OGLETHORPE POWER CORP 6.200% 12/01/53		...05/14/2024	Tax Free Exchange		4,926,529	5,000,000	136,917	2.A FE
72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		...05/30/2024	PRIVATE PLACEMENT		687,703	687,703	0	1.E PL
74460W-AH-0	PUBLIC STORAGE 5.350% 08/01/53		...05/02/2024	MORGAN STANLEY FIXED INC		4,736,950	5,000,000	70,590	1.F FE
780082-AR-4	ROYAL BANK OF CANADA 7.500% 05/02/84		...04/17/2024	RBC/DAIN		10,000,000	10,000,000	0	2.B FE
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		...06/01/2024	Interest Capitalization		434	434	0	1.A
81746J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.772% 11/25/49		...05/16/2024	ROBERT W. BAIRD		514,440	585,422	1,165	1.A
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		...06/01/2024	Interest Capitalization		998	0	0	5.B FE
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		...06/17/2024	TD SECURITIES		1,726,592	1,730,000	29,462	2.B FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		...06/05/2024	CITIGROUP GLOBAL MKTS		649,987	650,000	21,998	2.B FE
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		...05/30/2024	BANK of AMERICA SEC		193,602	200,000	675	1.G FE

STATEMENT AS OF JUNE 30, 2024 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
AUDAXI-1*-1	Audax Direct Lending Solutions 8.000% 01/01/32 .....	.....	.....05/20/2024	PRIVATE PLACEMENT .....	.....	.....4,167,292	4,167,292	0	2.A PL
13607L-8D-8	CANADIAN IMPERIAL BANK 6.270% 06/28/27	A.....	06/24/2024	CIBC WORLD MARKET .....	.....	.....4,000,000	4,000,000	0	1.F FE
000000-00-0	SAUDI ELECTRICITY SUKUK 5.684% 04/11/53	D.....	04/17/2024	MORGAN STANLEY FIXED INC .....	.....	.....4,740,000	5,000,000	5,526	1.F Z
007866-AE-6	AEROPUERTOS DOMINICANOS 7.000% 06/30/34	D.....	06/27/2024	Various .....	.....	.....8,019,000	8,000,000	0	3.B Z
03764D-AR-2	APID 2013-12A CRR 7.139% 04/15/31	D.....	06/24/2024	BARCLAYS .....	.....	.....700,000	700,000	0	1.F FE
08179M-AN-9	Benefit Street P201815A CLO Lt 2018-15A A1R 6.719% 07/15/37	D.....	06/17/2024	BANK of AMERICA SEC .....	.....	.....29,000,000	29,000,000	0	1.A FE
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D.....	06/06/2024	BARCLAYS .....	.....	.....239,119	240,000	2,729	2.B FE
53944Y-AA-6	LLOYDS BANKING GROUP PLC 3.369% 12/14/46	D.....	04/04/2024	RBC/DAIN .....	.....	.....6,424,033	9,250,000	98,684	2.A FE
874060-BM-7	TAKEDA PHARMACEUTICAL 5.650% 07/05/54	D.....	06/27/2024	BANK of AMERICA SEC .....	.....	.....9,957,000	10,000,000	0	2.A FE
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D.....	05/29/2024	INTL FCSTONE FINANCIAL INC .....	.....	.....499,675	500,000	2,811	2.C FE
6781AT-AA-1	SAUDI ELECTRICITY SUKUK 5.684% 04/11/53	D.....	05/07/2024	Tax Free Exchange .....	.....	.....4,739,994	5,000,000	20,526	1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						133,477,715	137,758,793	944,149	XXX
857477-AY-9	STATE STREET CORP 6.601% 06/15/47 .....	.....	.....05/23/2024	SUMRIDGE PARTNERS .....	.....	.....346,846	402,000	5,446	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.319% 02/15/42 .....	.....	.....04/22/2024	MARKET AXESS .....	.....	.....65,360	76,000	1,048	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						412,206	478,000	6,494	XXX
2509999997. Total - Bonds - Part 3						175,170,041	179,843,974	1,064,885	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						175,170,041	179,843,974	1,064,885	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
09857L-10-8	BOOKING HOLDING .....	.....	.....05/30/2024	J.P. Morgan CSA	65.000	244,011 .....	.....	.....0 .....	.....
126650-10-0	CVS CORP .....	.....	.....05/30/2024	J.P. Morgan CSA	3,962.000	220,045 .....	.....	.....0 .....	.....
14149Y-10-8	CARDINAL HEALTH INC .....	.....	.....05/30/2024	J.P. Morgan CSA	2,544.000	249,094 .....	.....	.....0 .....	.....
30303M-10-2	Meta Platforms, Inc .....	.....	.....05/08/2024	J.P. Morgan CSA	611.000	288,620 .....	.....	.....0 .....	.....
38173M-10-2	GOLUB CAPITAL BDC INC .....	.....	.....06/06/2024	Tax Free Exchange	585,227.000	9,600,001 .....	.....	.....0 .....	.....
79466L-30-2	SALESFORCE.COM INC .....	.....	.....05/30/2024	J.P. Morgan CSA	2,520.000	547,779 .....	.....	.....0 .....	.....
828806-10-9	SIMON PROPERTY GRP LP REIT .....	.....	.....05/30/2024	J.P. Morgan CSA	1,767.000	262,707 .....	.....	.....0 .....	.....
83444M-10-1	SOLVENTUM CORP-W/I .....	.....	.....04/01/2024	Spin Off	2,210.000	174,752 .....	.....	.....0 .....	.....
863667-10-1	STRYKER CORP .....	.....	.....05/30/2024	J.P. Morgan CSA	551.000	187,810 .....	.....	.....0 .....	.....
907818-10-8	UNION PACIFIC CORP .....	.....	.....05/30/2024	J.P. Morgan CSA	1,362.000	311,466 .....	.....	.....0 .....	.....
65960L-10-3	MDT .....	.....	.....05/30/2024	J.P. Morgan CSA	2,162.000	174,712 .....	.....	.....0 .....	.....
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,260,997	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI .....	.....	.....05/07/2024	PRIVATE PLACEMENT	7,708.000	770,800 .....	.....	.....0 .....	.....
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						770,800	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						13,031,797	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						13,031,797	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						13,031,797	XXX	0	XXX
6009999999 - Totals						188,201,838	XXX	1,064,885	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36180W-SW-6	GN GN AE4133 2.750% 09/15/30		05/01/2024	Paydown		50,207	50,207	47,952	49,301	0	906	0	906	0	50,207	0	0	0	492	09/15/2030	1.A
..38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		06/01/2024	Paydown		26,650	26,650	25,207	26,438	0	212	0	212	0	26,650	0	0	0	378	02/16/2047	1.A
..38379U-NF-9	GNR 2016-45 IO 0.648% 02/16/58		06/01/2024	Paydown		0	0	914	583	0	(583)	0	(583)	0	0	0	0	0	36	02/16/2058	1.A
..690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		05/02/2024	STIFEL NICHOLAS Redemption 100.0000		3,345,200	3,345,200	3,345,200	3,345,200	0	0	0	0	0	3,345,200	0	0	0	98,617	01/20/2035	1.A
..690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35		04/20/2024	BNY MELLON CAPITAL MARKETS		51,600	51,600	51,600	51,600	0	0	0	0	0	51,600	0	0	0	1,420	01/20/2035	1.A
..690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24		05/02/2024	BNY MELLON CAPITAL MARKETS		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,565	05/15/2024	1.A
..690353-C9-6	DFC 5.490% 01/15/30		05/02/2024	MARKETS Redemption 100.0000		2,560,377	2,560,377	2,560,377	2,560,377	0	0	0	0	0	2,560,377	0	0	0	75,688	01/15/2030	1.A
..690353-C9-6	DFC 5.490% 01/15/30		05/06/2024	STIFEL NICHOLAS Redemption 100.0000		111,321	111,321	111,321	111,321	0	0	0	0	0	111,321	0	0	0	2,990	01/15/2030	1.A
..90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		05/02/2024	STIFEL NICHOLAS Redemption 100.0000		2,286,090	2,286,090	2,286,090	2,286,090	0	0	0	0	0	2,286,090	0	0	0	67,394	04/20/2035	1.A
..90376P-AB-7	INT DEV FIN CORP 5.490% 04/20/35		04/22/2024	MORGAN STANLEY FIXED INC		34,020	34,020	34,020	34,020	0	0	0	0	0	34,020	0	0	0	936	04/20/2035	1.A
..912810-TF-5	U S TREASURY 2.375% 02/15/42		05/28/2024	CITIGROUP GLOBAL MKTS		3,120,448	4,360,000	3,308,667	3,337,611	0	15,404	0	15,404	0	3,353,015	0	(232,567)	(232,567)	81,361	02/15/2042	1.A
..912810-TY-4	U S TREASURY 2.125% 02/15/54		04/25/2024	BNP SECURITIES		1,200,153	1,275,000	1,283,194	0	0	(22)	0	(22)	0	1,283,172	0	(83,020)	(83,020)	5,338	02/15/2054	1.A
..91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		05/28/2024	BNP SECURITIES		8,969,116	9,180,000	9,182,614	9,186,630	0	(710)	0	(710)	0	9,185,921	0	(216,805)	(216,805)	273,404	02/29/2028	1.A
..91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		05/28/2024	BNP SECURITIES		2,971,982	3,000,000	3,012,422	0	0	(516)	0	(516)	0	3,011,906	0	(39,923)	(39,923)	64,908	11/30/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						24,827,164	26,380,465	25,349,578	21,089,171	0	14,691	0	14,691	0	25,399,479	0	(572,315)	(572,315)	675,527	XXX	XXX
..36240D-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D.....	05/21/2024	BARCLAYS LONDON		224,700	280,000	276,220	277,038	0	143	0	143	0	277,181	0	(52,481)	(52,481)	14,788	02/06/2031	5.A FE
0309999999. Subtotal - Bonds - All Other Governments						224,700	280,000	276,220	277,038	0	143	0	143	0	277,181	0	(52,481)	(52,481)	14,788	XXX	XXX
..13033D-AH-8	CAHFA 2021-3 X CAHFA 2021-2 0.843% 03/25/35		06/01/2024	Paydown		0	0	16,332	13,621	0	(13,621)	0	(13,621)	0	0	0	0	0	837	03/25/2035	1.B FE
..30316A-AE-1	FRESB 2020-SB78 X1 1.248% 06/25/40		06/01/2024	Paydown		0	0	14,921	9,323	0	(9,323)	0	(9,323)	0	0	0	0	0	819	06/25/2040	1.A
..3128HX-W7-6	08/15/42		06/01/2024	Paydown		9,684	9,684	10,064	10,041	0	(357)	0	(357)	0	9,684	0	0	0	126	08/15/2042	1.A
..31335A-UL-0	FG FG G60587 4.000% 02/01/46		06/01/2024	Paydown		8,899	8,899	9,370	9,655	0	(755)	0	(755)	0	8,899	0	0	0	150	02/01/2046	1.A
..31339N-NT-9	FREDDIE MAC - CMO FHR 2432 PH 6.000% 03/15/32		06/01/2024	Paydown		10,715	10,715	9,981	10,426	0	289	0	289	0	10,715	0	0	0	269	03/15/2032	1.A
..31337J-JR-1	FREDDIE MAC - CMO FHR 2126 CB 6.250% 02/15/29		06/01/2024	Paydown		1,338	1,338	1,347	1,349	0	(11)	0	(11)	0	1,338	0	0	0	36	02/15/2029	1.A
..31337K-FG-0	FHLMC FHR 2140 ND 6.500% 04/15/29		06/01/2024	Paydown		14,912	14,912	13,835	14,692	0	220	0	220	0	14,912	0	0	0	397	04/15/2029	1.A
..3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2024	Paydown		91,736	91,736	100,275	95,527	0	(3,791)	0	(3,791)	0	91,736	0	0	0	1,722	01/25/2042	1.A
..3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2024	Paydown		8,059	8,059	7,959	8,022	0	37	0	37	0	8,059	0	0	0	84	02/25/2032	1.A
..3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2024	Paydown		173,824	173,824	147,620	158,797	0	15,027	0	15,027	0	173,824	0	0	0	2,528	01/25/2044	1.A
..3137A8-SR-0	FHMS FHR 3841 NW 4.500% 04/15/26		06/01/2024	Paydown		49,698	49,698	51,849	49,792	0	(94)	0	(94)	0	49,698	0	0	0	937	04/15/2026	1.A
..3137AB-2C-4	FHR FHR 3855 HB 4.000% 05/15/26		05/01/2024	Paydown		39,445	39,445	39,839	39,394	0	51	0	51	0	39,445	0	0	0	584	05/15/2026	1.A
..3137B2-DN-7	FHR FHR 4203 NJ 3.000% 10/15/40		06/01/2024	Paydown		29,149	29,149	28,812	29,071	0	78	0	78	0	29,149	0	0	0	352	10/15/2040	1.A
..3137BC-GT-0	FHR FHR 4361 IV 3.500% 05/15/44		06/01/2024	Paydown		18,504	18,504	18,362	18,428	0	76	0	76	0	18,504	0	0	0	271	05/15/2044	1.A
..3137BL-N2-0	FHMS K049 X1 0.669% 07/25/25		06/01/2024	Paydown		0	0	31,094	10,963	0	(10,963)	0	(10,963)	0	0	0	0	0	3,463	07/25/2025	1.A
..3137BR-QL-2	FHMS FHMS K057 X1 1.292% 07/25/26		06/01/2024	Paydown		0	0	32,340	10,411	0	(10,411)	0	(10,411)	0	0	0	0	0	2,310	07/25/2026	1.A
..3137FJ-ZB-8	FHMS K084 X1 0.334% 10/25/28		06/01/2024	Paydown		0	0	13,927	8,249	0	(8,249)	0	(8,249)	0	0	0	0	0	885	10/25/2028	1.A FE
..3137FT-ZS-9	FHMS K110 X1 1.811% 04/25/30		06/01/2024	Paydown		0	0	4,075	2,694	0	(2,694)	0	(2,694)	0	0	0	0	0	231	04/25/2030	1.A FE
..3137FU-PE-8	FHR 4988 IH IO 2.500% 07/25/35		06/03/2024	Paydown		0	0	47,248	39,006	0	(39,006)	0	(39,006)	0	0	0	0	0	4,903	07/25/2035	1.A
..3138EG-QR-8	FN FN AL0463 3.000% 07/01/26		06/01/2024	Paydown		49,915	49,915	49,953	49,855	0	60	0	60	0	49,915	0	0	0	601	07/01/2026	1.A

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43 .....	.....	06/01/2024	Paydown	.....	17,764	17,764	18,652	18,449	0	(685)	0	(685)	0	17,764	0	0	0	255	09/01/2043	1.A
..3138WG-LS-1	FN FN AS6636 3.000% 10/01/45 .....	.....	06/01/2024	Paydown	.....	136,192	136,192	139,501	140,343	0	(4,152)	0	(4,152)	0	136,192	0	0	0	1,968	10/01/2045	1.A
..31392X-SH-7	FHR FHR 2517 BQ 5.500% 10/15/32 .....	.....	06/01/2024	Paydown	.....	8,581	8,581	8,420	8,503	0	78	0	78	0	8,581	0	0	0	199	10/15/2032	1.A
..31396E-HU-3	FREDDIE MAC FHR 3063 LY 5.500% 11/15/25 .....	.....	06/01/2024	Paydown	.....	24,893	24,893	24,512	24,808	0	85	0	85	0	24,893	0	0	0	555	11/15/2025	1.A
..31396G-BL-4	FHR FHR 3087 KX 5.500% 12/15/25 .....	.....	06/01/2024	Paydown	.....	32,766	32,766	32,208	32,646	0	120	0	120	0	32,766	0	0	0	737	12/15/2025	1.A
..31396G-LX-7	FHR FHR 3091 CB 5.500% 01/15/26 .....	.....	06/01/2024	Paydown	.....	18,873	18,873	18,589	18,805	0	68	0	68	0	18,873	0	0	0	426	01/15/2026	1.A
..31396G-RY-9	FHR FHR 3098 HV 5.500% 01/15/26 .....	.....	06/01/2024	Paydown	.....	34,426	34,426	33,877	34,303	0	123	0	123	0	34,426	0	0	0	774	01/15/2026	1.A
..31396H-FA-2	FHR FHR 3107 MY 5.500% 02/15/26 .....	.....	06/01/2024	Paydown	.....	14,967	14,967	14,817	14,919	0	48	0	48	0	14,967	0	0	0	340	02/15/2026	1.A
..31396Q-B6-5	FNR 2009-73 LD 4.000% 09/25/29 .....	.....	06/01/2024	Paydown	.....	69,761	69,761	62,164	67,229	0	2,532	0	2,532	0	69,761	0	0	0	1,170	09/25/2029	1.A
..31397H-YG-7	FHR FHR 3329 LB 5.500% 06/15/27 .....	.....	06/01/2024	Paydown	.....	16,644	16,644	15,344	16,353	0	291	0	291	0	16,644	0	0	0	369	06/15/2027	1.A
..31397H-YJ-1	FHR FHR 3329 MB 6.000% 06/15/27 .....	.....	06/01/2024	Paydown	.....	14,311	14,311	14,306	14,282	0	29	0	29	0	14,311	0	0	0	352	06/15/2027	1.A
..31398F-TR-2	FNR 2009-91 GL 4.000% 11/25/24 .....	.....	06/01/2024	Paydown	.....	1,905	1,905	1,818	1,896	0	9	0	9	0	1,905	0	0	0	31	11/25/2024	1.A
..31398J-N7-4	FHR FHR 3573 MD 4.000% 09/15/24 .....	.....	06/01/2024	Paydown	.....	55,368	55,368	53,436	55,191	0	176	0	176	0	55,368	0	0	0	914	09/15/2024	1.A
..31398L-W9-5	FHR FHR 3627 GH 4.000% 01/15/25 .....	.....	06/01/2024	Paydown	.....	16,715	16,715	17,587	16,752	0	(37)	0	(37)	0	16,715	0	0	0	277	01/15/2025	1.A
..31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25 .....	.....	04/01/2024	Paydown	.....	2,324	2,324	2,242	2,316	0	8	0	8	0	2,324	0	0	0	31	02/25/2025	1.A
..31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25 .....	.....	05/01/2024	Paydown	.....	269	269	293	269	0	0	0	0	0	269	0	0	0	4	09/25/2025	1.A
..31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25 .....	.....	06/01/2024	Paydown	.....	20,298	20,298	20,624	20,367	0	(69)	0	(69)	0	20,298	0	0	0	295	12/01/2025	1.A
..60416Q-HR-8	MN HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49 .....	.....	06/03/2024	Redemption	100.0000	25,779	25,779	25,779	25,779	0	0	0	0	0	25,779	0	0	0	298	08/01/2049	1.A FE
..62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30 .....	.....	05/01/2024	BARCLAYS	.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,485	09/01/2030	1.E FE
..62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 05/15/56 .....	.....	05/01/2024	BARCLAYS	.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,484	05/15/2056	1.E FE
..62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31 .....	.....	05/01/2024	BARCLAYS	.....	2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	41,517	09/01/2031	1.E FE
..62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28 .....	.....	05/01/2024	BARCLAYS Redemption	100.0000	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,072	06/30/2028	1.E FE
..63607V-AB-2	NFAGEN GENERAL 3.278% 10/01/37 .....	.....	04/01/2024	Redemption	100.0000	15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	246	10/01/2037	2.B FE
..639064-RP-1	NAUGATUCK CONN GENERAL OBLIGATION 5.810% 06/01/24 .....	.....	06/01/2024	Redemption	100.0000	195,000	195,000	196,617	195,037	0	(37)	0	(37)	0	195,000	0	0	0	5,665	06/01/2024	1.D FE
..88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.470% 07/01/41 .....	.....	05/01/2024	BARCLAYS	.....	725,144	725,144	725,144	725,144	0	0	0	0	0	725,144	0	0	0	16,577	07/01/2041	1.E FE
..889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28 .....	.....	05/01/2024	Redemption	100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	05/15/2028	1.G FE
..92812U-Q3-5	VASHSG 2013-D A 4.300% 12/25/43 .....	.....	06/25/2024	Redemption	100.0000	20,001	20,001	20,001	20,001	0	0	0	0	0	20,001	0	0	0	1,740	12/25/2043	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42 .....	.....	06/03/2024	Redemption	100.0000	9,905	9,905	9,905	9,905	0	0	0	0	0	9,905	0	0	0	133	08/25/2042	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues	.....	.....	Redemption	100.0000	6,782,764	6,782,764	6,920,039	6,867,613	0	(84,850)	0	(84,850)	0	6,782,764	0	0	0	152,419	XXX	XXX
..000000-00-0	PINEBRIDGE 10.094% 09/21/32 .....	.....	06/20/2024	Redemption	100.0000	9,490	9,490	9,490	9,101	0	0	0	0	0	9,490	0	0	0	486	09/21/2032	2.C PL
..000000-00-0	PINEBRIDGE 12.094% 09/21/32 .....	.....	06/20/2024	Redemption	100.0000	4,313	4,313	4,313	4,136	0	0	0	0	0	4,313	0	0	0	265	09/21/2032	4.A PL
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51 .....	.....	04/30/2024	Paydown	.....	2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	37	07/30/2051	2.C FE
..00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25 .....	.....	04/09/2024	Call	100.0000	259,000	259,000	247,993	0	0	1,445	0	1,445	0	249,438	0	9,562	9,562	8,475	08/01/2025	4.C FE
..00841Y-CB-2	ABMT 2015-3 B1 3.486% 04/25/45 .....	.....	06/01/2024	Paydown	.....	117,889	117,889	120,569	120,394	0	(2,505)	0	(2,505)	0	117,889	0	0	0	1,567	04/25/2045	1.A
..013092-AE-1	ALBERTSONS COS/SAFEWAY 4.875% 02/15/30 .....	.....	04/19/2024	BANK of AMERICA SEC	.....	414,563	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(35,438)	(35,438)	15,022	02/15/2030	3.C FE

STATEMENT AS OF JUNE 30, 2024 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
..021752-AA-8	ALTOONA-BLAIR COUNTY DEV 5.400% 04/01/35		05/02/2024	PNC CAPITAL MARKETS Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	77,096	04/01/2035	1.F FE
..023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2024			67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,080	06/15/2028	1.G FE
..02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		06/01/2024	Paydown		105,868	105,868	105,861	105,715	0	153	0	153	0	105,868	0	0	0	1,672	12/17/2036	1.A FE
..02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2024	Paydown		17,415	17,415	17,414	17,392	0	23	0	23	0	17,415	0	0	0	256	04/17/2052	1.A FE
..02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	07/30/2050	2.C FE
..054970-AL-2	BFLD 2019-DPLO D 7.283% 10/15/34		06/15/2024	Paydown Redemption 100.0000		449,000	449,000	447,597	448,687	0	313	0	313	0	449,000	0	0	0	16,625	10/15/2034	1.A
..05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2024			148,517	148,517	148,517	148,517	0	0	0	0	0	148,517	0	0	0	4,453	04/01/2024	1.C FE
..05604L-AJ-1	BWAY 2015-1740 D 3.787% 01/10/35 BENCHMARK Mortga2024V5 2024-V5 XA 1.298% 01/10/57		05/10/2024	Various		0	6,000,000	0	0	0	0	0	0	0	0	0	0	0	198,536	01/10/2035	6.
..08163X-AZ-6	BRUNSWICK CORP 4.400% 09/15/32		06/03/2024	Paydown		0	0	11	0	0	(11)	0	(11)	0	0	0	0	0	1	01/10/2057	1.A FE
..117043-AU-3	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/17/2024	Various		306,859	344,000	338,455	339,185	0	193	0	193	0	339,378	0	(32,520)	(32,520)	10,904	09/15/2032	2.B FE
..12526W-AA-7	CLIF 2020-1A A 2.080% 09/18/45		06/25/2024	Paydown		502,210	502,210	492,264	496,459	0	5,751	0	5,751	0	502,210	0	0	0	7,692	04/25/2025	1.A FE
..12563L-AN-7	CSMC 2013-7 A5 3.000% 08/25/43		06/18/2024	Paydown		346,500	346,500	346,340	346,389	0	111	0	111	0	346,500	0	0	0	3,003	09/18/2045	1.F FE
..12647P-AF-5	CSMC 2019-RPL9 A 3.850% 09/25/57		06/01/2024	Paydown		10,111	10,111	10,088	10,087	0	24	0	24	0	10,111	0	0	0	127	08/25/2043	1.A
..12654P-AE-8	CPS Auto Trust 2022A 2022-A C 2.170% 04/16/29		06/01/2024	Paydown		22,118	22,118	21,989	21,995	0	123	0	123	0	22,118	0	0	0	349	09/25/2057	1.A
..12659W-AE-8	COLT Funding LLC20226 2022-6 A1 4.650%		06/15/2024	Paydown		757,459	757,459	700,650	737,856	0	19,603	0	19,603	0	757,459	0	0	0	7,785	04/16/2029	1.C FE
..12662Y-AA-7	CIVIL 2005-25 A6 5.500% 11/25/35		06/27/67	Paydown		20,018	20,018	19,537	0	0	482	0	482	0	20,018	0	0	0	248	06/27/2067	1.A FE
..126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35		05/01/2024	Paydown		7,292	6,478	5,558	3,194	0	4,099	0	4,099	0	7,292	0	0	0	159	11/25/2035	1.A FM
..14338H-AA-4	CARMEL VALLEY SR LIVING 5.450% 09/01/61		05/01/2024	STERN Cantor Fitzgerald Fixed		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	34,230	09/01/2061	1.B FE
..150890-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		04/25/2024			669,405	666,000	675,968	673,400	0	(679)	0	(679)	0	672,720	0	(3,316)	(3,316)	32,391	07/15/2027	2.C FE
..161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		06/11/2024	WELLS FARGO		565,510	560,000	560,414	0	0	119	0	119	0	560,533	0	4,977	4,977	21,930	02/01/2034	2.C FE
..173073-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2024	Paydown		5,333	1,526	993	1,034	0	4,299	0	4,299	0	5,333	0	0	0	160	11/25/2035	1.A FM
..17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2024	Paydown		5,245	5,245	5,138	5,130	0	116	0	116	0	5,245	0	0	0	76	10/25/2043	1.A
..17324D-BA-1	CGOIT 2015-P1 XA 0.844% 09/15/48		06/01/2024	Paydown		0	0	5,558	1,733	0	(1,733)	0	(1,733)	0	0	0	0	0	634	09/15/2048	1.A FE
..191219-AY-0	COCA COLA ENTERPRISES 6.950% 11/15/26		04/03/2024	BARCLAYS LONDON		2,091,780	2,000,000	2,733,280	2,181,962	0	(15,785)	0	(15,785)	0	2,166,177	0	(74,397)	(74,397)	54,056	11/15/2026	1.F FE
..19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2024	Paydown Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2.C FE
..22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/01/2024			36,532	36,532	36,532	36,532	0	0	0	0	0	36,532	0	0	0	498	05/15/2034	1.D PL
..233063-AW-6	DBJPM 2020-C9 XA 1.818% 09/15/53		06/01/2024	Paydown		0	0	34,427	20,500	0	(20,500)	0	(20,500)	0	0	0	0	0	1,836	09/15/2053	1.A FE
..26208L-AE-8	HONK 2019-2A A2 3.981% 10/20/49		04/20/2024	Paydown		10,625	10,625	10,625	10,625	0	0	0	0	0	10,625	0	0	0	212	10/20/2049	2.C FE
..26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2024	Paydown		1,250	1,250	1,312	1,287	0	(37)	0	(37)	0	1,250	0	0	0	24	07/20/2050	2.C FE
..26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2024	Paydown		1,250	1,250	1,273	1,250	0	(23)	0	(23)	0	1,250	0	0	0	20	01/20/2051	2.C FE
..26884A-BF-9	ERP OPERATING 2.850% 11/01/26		06/11/2024	SMBC NIKKO		4,259,250	4,500,000	4,470,345	4,490,661	0	1,429	0	1,429	0	4,492,091	0	(232,841)	(232,841)	78,731	11/01/2026	1.G FE
..29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2024	Paydown		22,340	22,340	22,158	22,188	0	152	0	152	0	22,340	0	0	0	259	06/25/2043	1.A
..30296A-AN-7	FRIEMF 2017-K 61 0.100% 12/25/49		06/01/2024	Paydown		0	0	26,915	12,472	0	(12,472)	0	(12,472)	0	0	0	0	0	2,131	12/25/2049	1.A FE
..34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2024	Paydown		1,750	1,750	1,817	1,790	0	(40)	0	(40)	0	1,750	0	0	0	45	04/30/2047	2.B FE
..34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		04/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	450	07/30/2052	2.B FE
..34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500%		04/11/2024	Various		3,553,000	3,553,000	3,697,801	3,553,000	0	0	0	0	0	3,553,000	0	0	0	121,888	10/01/2025	3.C FE
..35087M-AA-1	412 MADISON LLC 5.450% 06/01/62		05/01/2024	STERN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	34,230	06/01/2062	1.B FE

STATEMENT AS OF JUNE 30, 2024 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
..35906A-BF-4	FRONTIER COMMUNICATIONS 5.000% 05/01/28	.....	05/07/2024	CITIGROUP GLOBAL MKTS	.....	343,125	366,000	366,000	366,000	0	0	0	0	0	366,000	0	(22,875)	(22,875)	9,557	05/01/2028	4.B FE
..36228F-2R-6	GSR 2004-6F 3A4 6.500% 05/25/34	.....	06/01/2024	Paydown	.....	3,071	3,071	2,932	2,966	0	104	0	104	0	3,071	0	0	0	70	05/25/2034	1.A FM
..36257C-AA-5	GSMS 2017-GPTX A 2.856% 05/10/34	.....	06/01/2024	Paydown	.....	2,327,754	2,327,754	2,327,754	2,327,754	0	0	0	0	0	2,327,754	0	0	0	30,465	05/10/2034	1.A
..36260R-AB-5	GSMS 2020-PJ6 A2 2.500% 05/25/51	.....	06/01/2024	Paydown	.....	97,763	97,763	101,506	102,212	0	(4,449)	0	(4,449)	0	97,763	0	0	0	1,089	05/25/2051	1.A
..36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52	.....	06/01/2024	Paydown	.....	7,568	7,568	6,437	0	0	1,130	0	1,130	0	7,568	0	0	0	16	04/25/2052	1.A FE
..36267T-AG-3	GS Mortgage-Back2023PJ1 ities 2023-PJ1 A4 3.500% 02/25/53	.....	06/01/2024	Paydown	.....	37,861	37,861	34,051	34,114	0	3,747	0	3,747	0	37,861	0	0	0	538	02/25/2053	1.A
..38148L-AE-6	GOLDMAN SACHS GROUP INC 3.750% 05/22/25	.....	04/29/2024	GOLDMAN SACHS	.....	9,806,900	10,000,000	10,073,500	10,010,648	0	(2,912)	0	(2,912)	0	10,007,736	0	(200,836)	(200,836)	165,625	05/22/2025	2.A FE
..38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24	.....	04/15/2024	Maturity	.....	435,000	435,000	427,070	428,161	0	6,839	0	6,839	0	435,000	0	0	0	1,786	04/15/2024	2.C FE
..411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	.....	06/20/2024	Paydown	.....	2,500	2,500	2,596	2,560	0	(60)	0	(60)	0	2,500	0	0	0	50	12/20/2050	2.B FE
..42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25	.....	04/19/2024	Call 101.9690	.....	169,269	166,000	159,775	160,609	0	905	0	905	0	161,514	0	4,486	4,486	11,548	09/01/2025	4.B FE
..44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27	.....	06/28/2024	Various	.....	6,709,836	7,953,000	7,615,804	7,795,061	0	18,841	0	18,841	0	7,813,902	(1,104,066)	(1,104,066)	(1,104,066)	205,707	11/01/2027	3.A FE
..451102-BW-6	ICAHN ENTERPRISES/FIN 4.750% 09/15/24	.....	06/15/2024	Call 100.0000	.....	2,098,000	2,098,000	2,138,558	2,102,685	0	(4,685)	0	(4,685)	0	2,098,000	0	0	0	74,741	09/15/2024	3.C FE
..46590M-AT-7	JPMCC 2016-JP2 XA 1.936% 08/15/49	.....	06/01/2024	Paydown	.....	.....0	0	324,117	85,157	0	(85,157)	0	(85,157)	0	0	0	0	0	21,805	08/15/2049	1.A FE
..466247-SE-4	JPMIT 2005-A5 1A2 4.623% 08/25/35	.....	06/01/2024	Paydown	.....	4,091	4,091	3,462	3,306	0	785	0	785	0	4,091	0	0	0	75	08/25/2035	1.A FM
..46648H-AY-9	JPMIT 2017-2 B1 3.650% 05/25/47	.....	06/01/2024	Paydown	.....	67,286	67,286	67,423	67,351	0	(65)	0	(65)	0	67,286	0	0	0	1,122	05/25/2047	1.A
..46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.486% 05/25/49	.....	06/01/2024	Paydown	.....	5,103	5,103	4,761	0	0	341	0	341	0	5,103	0	0	0	54	05/25/2049	1.A
..46651A-BD-3	JP Morgan Mortga2019LTV2 2019-LTV2 B4 4.662% 12/25/49	.....	06/01/2024	Paydown	.....	127,008	127,008	116,758	117,759	0	9,249	0	9,249	0	127,008	0	0	0	2,842	12/25/2049	1.C
..46651Y-AC-4	JPMIT 2019-9 A3 3.500% 05/25/50	.....	06/01/2024	Paydown	.....	35,037	35,037	35,530	36,503	0	(1,466)	0	(1,466)	0	35,037	0	0	0	567	05/25/2050	1.A
..46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50	.....	06/01/2024	Paydown	.....	30,905	30,905	31,900	33,212	0	(2,307)	0	(2,307)	0	30,905	0	0	0	385	02/25/2050	1.A
..46653L-CK-0	JPMIT 2020-LTV2 B4 4.016% 11/25/50	.....	06/01/2024	Paydown	.....	3,913	3,913	3,333	0	580	0	580	580	0	3,913	0	0	0	52	11/25/2050	1.B
..46655F-AA-5	JMA-FM LLC 5.450% 03/01/72	.....	05/01/2024	STERN	.....	480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	10,944	03/01/2072	1.B FE
..47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47	.....	04/30/2024	Paydown	.....	2,500	2,500	2,677	2,657	0	(157)	0	(157)	0	2,500	0	0	0	61	07/30/2047	2.B FE
..47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52 Massage Envy Fra20191 , LLC 2019-1 A2	.....	04/30/2024	Paydown	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	272	04/30/2052	2.B FE
..55282G-AA-5	6.448% 07/30/49	.....	04/09/2024	Paydown	.....	799,513	799,513	794,859	0	0	4,653	0	4,653	0	799,513	0	0	0	9,881	07/30/2049	2.B FE
..57643M-HD-9	MASTR 2004-10 4A4 5.500% 11/25/34 Mello Mortgage C2022INV2ccepta 2022-INV2 A15	.....	06/01/2024	Paydown	.....	1,319	1,319	1,160	1,244	0	75	0	75	0	1,319	0	0	0	30	11/25/2034	1.A FM
..58549J-BU-7	3.000% 04/25/52	.....	06/01/2024	Paydown	.....	13,317	13,317	11,082	11,084	0	2,233	0	2,233	0	13,317	0	0	0	163	04/25/2052	1.A
..594918-CK-8	MICROSOFT CORP 4.500% 06/15/47	.....	06/06/2024	Tax Free Exchange	.....	8,376,056	8,431,000	8,375,034	8,375,421	0	635	0	635	0	8,376,056	0	0	0	180,213	06/15/2047	1.A FE
..59890A-AB-3	MCMLT 2017-2 M1 3.250% 07/25/59	.....	06/01/2024	Paydown	.....	973,750	973,750	996,877	976,272	0	(2,522)	0	(2,522)	0	973,750	0	0	0	13,379	07/25/2059	1.A
..59891H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58	.....	06/01/2024	Paydown	.....	565,291	565,291	548,996	564,214	0	1,076	0	1,076	0	565,291	0	0	0	7,479	11/25/2058	1.A
..61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27	.....	06/11/2024	Various	.....	5,773,500	6,000,000	5,939,940	5,979,155	0	2,822	0	2,822	0	5,981,977	0	(208,477)	(208,477)	194,542	01/20/2027	1.G FE
..629377-CE-0	NRG ENERGY INC 5.750% 01/15/28	.....	04/05/2024	SUMRIDGE PARTNERS	.....	2,341,333	2,362,000	2,362,000	2,362,000	0	0	0	0	0	2,362,000	0	(20,668)	(20,668)	99,598	01/15/2028	3.B FE
..62942K-AA-4	NPMIT 2013-1 A1 3.250% 07/25/43	.....	06/01/2024	Paydown	.....	10,306	10,306	10,048	10,067	0	239	0	239	0	10,306	0	0	0	144	07/25/2043	1.A
..64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51	.....	04/30/2024	Paydown	.....	2,500	2,500	2,514	2,509	0	(9)	0	(9)	0	2,500	0	0	0	45	04/30/2051	2.C FE
..64016N-AC-1	NBLY 2022-1A A2 3.695% 01/30/52	.....	04/30/2024	Paydown	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	231	01/30/2052	2.C FE
..677050-AT-3	OGLETHORPE POWER CORP 6.200% 12/01/53	.....	05/14/2024	Tax Free Exchange	.....	4,926,529	5,000,000	4,926,400	4,926,165	0	364	0	364	0	4,926,529	0	0	0	136,917	12/01/2053	2.A FE
..680657-AA-1	QLGA TENEDIOS IRR TRUST 5.450% 05/01/73	.....	05/01/2024	STERN	.....	1,015,000	1,015,000	1,015,000	1,015,000	0	0	0	0	0	1,015,000	0	0	0	23,141	05/01/2073	1.B FE
..680665-AL-0	QLIN CORPORATION 5.625% 08/01/29	.....	04/18/2024	SUMRIDGE PARTNERS	.....	985,448	1,014,000	914,355	946,839	0	2,822	0	2,822	0	949,662	0	35,786	35,786	40,253	08/01/2029	3.A FE
..681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24 PFP III 2018 2021-8 A 6.446%	.....	04/01/2024	Various	.....	4,900,000	4,900,000	4,820,956	4,896,596	0	3,404	0	3,404	0	4,900,000	0	0	0	121,275	04/01/2024	2.C FE
..69357X-AA-9	08/09/37	.....	06/14/2024	Paydown	.....	1,796,844	1,796,844	1,796,844	1,796,844	0	0	0	0	0	1,796,844	0	0	0	42,187	08/09/2037	1.A FE
..69410P-AA-1	PACWell 5 Trust20211 2021-1 A 2.628% 10/10/59	.....	06/10/2024	Paydown	.....	65,149	65,149	65,145	65,229	0	(79)	0	(79)	0	65,149	0	0	0	2,012	10/10/2059	1.A FE

STATEMENT AS OF JUNE 30, 2024 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
..69410T-AA-3	PACEWell 8 Trust20231 2023-1 A 5.500% 02/10/62		06/10/2024	Paydown		23,720	23,720	22,700	22,810	0	910	0	910	0	23,720	0	0	0	660	02/10/2062	1.A FE
..701094-AJ-3	PARKER HANNIFIN 3.250% 03/01/27		06/11/2024	Various Redemption 100.0000		5,813,628	6,099,000	6,146,901	6,115,980	0	(2,539)	0	(2,539)	0	6,113,441	0	(299,813)	(299,813)	154,720	03/01/2027	2.A FE
..72303#-AA-7	PINEBRIDGE 6.000% 12/31/31		06/28/2024			2,151,147	2,151,147	2,151,147	2,087,126	0	0	0	0	0	2,151,147	0	0	0	(3,546)	12/31/2031	1.E PL
..72703P-AB-9	PLNT 2018-1A A211 4.666% 09/05/48		06/12/2024	Paydown		4,725,000	4,725,000	4,725,000	4,725,000	0	0	0	0	0	4,725,000	0	0	0	114,510	09/05/2048	2.B FE
..72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		06/05/2024	Paydown Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	241	12/05/2049	2.B FE
..73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		05/10/2024			23,043	23,043	23,516	23,505	0	(462)	0	(462)	0	23,043	0	0	0	686	05/10/2037	1.F FE
..74333W-AL-6	Progress ResidennSFR10 st 2021-SFR10 E2 3.666% 12/17/40		06/01/2024	Paydown		246,538	246,538	246,525	246,421	0	117	0	117	0	246,538	0	0	0	3,701	12/17/2040	2.C FE
..74387L-AC-5	PFMT 2019-1 A2 3.000% 12/25/49		06/01/2024	Paydown Redemption 100.0000		18,850	18,850	18,959	19,233	0	(383)	0	(383)	0	18,850	0	0	0	234	12/25/2049	1.A
..74742@-AA-4	SUN HOLDINGS PP 4.340% 08/15/51		06/12/2024			152,991	152,991	154,521	154,457	0	(1,467)	0	(1,467)	0	152,991	0	0	0	1,526	08/15/2051	1.D PL
..74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2024	Paydown		40,610	40,610	40,604	40,600	0	10	0	10	0	40,610	0	0	0	558	10/25/2063	1.A FE
..76112B-SF-8	RAMP 2005-SP1 1A6 5.000% 09/25/34		06/01/2024	Paydown		20,847	20,847	17,342	20,030	0	817	0	817	0	20,847	0	0	0	435	09/25/2034	1.A FM
..76112B-SW-1	RAMP 2005-SP1 2A9 5.250% 09/25/34		06/01/2024	Paydown		23,117	23,117	20,697	22,399	0	718	0	718	0	23,117	0	0	0	509	09/25/2034	1.A FM
..78349A-AB-9	RIJ BARNABAS HEALTH 3.949% 07/01/46		05/08/2024	Various		6,441,225	7,500,000	8,518,450	8,425,984	0	(11,303)	0	(11,303)	0	8,414,681	0	0	0	(1,720,885)	07/01/2046	1.D FE
..785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		06/07/2024	Call 100.0000		668,000	668,000	668,000	668,000	0	0	0	0	0	668,000	0	0	0	28,808	03/01/2025	2.A FE
..79549A-YP-8	SBM7 2003-1 A1 6.500% 09/25/33		06/01/2024	Paydown		7,132	7,213	4,906	5,625	0	1,507	0	1,507	0	7,132	0	0	0	166	09/25/2033	5.B FM
..81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2024	Paydown		6,652	6,652	6,537	6,530	0	122	0	122	0	6,652	0	0	0	97	07/25/2043	1.A
..81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2024	Paydown		1,269	1,269	1,266	1,264	0	4	0	4	0	1,269	0	0	0	17	01/25/2045	1.A
..81745R-AH-3	SEMT 2013-3 B2 3.531% 03/25/43		06/01/2024	Paydown		17,382	17,382	17,707	17,707	0	(325)	0	(325)	0	17,382	0	0	0	234	03/25/2043	1.A
..81748J-CD-5	Sequoi a Mortgage20194 2019-4 B3 3.772% 11/25/49		06/01/2024	Paydown		1,609	1,609	1,414	0	0	195	0	195	0	1,609	0	0	0	5	11/25/2049	1.E FE
..82280Q-BY-6	SCOT 2015-1 B1 3.775% 08/25/45		06/01/2024	Paydown		31,370	31,370	32,233	31,979	0	(609)	0	(609)	0	31,370	0	0	0	488	08/25/2045	1.A
..82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		04/08/2024	STIFEL NICHOLAS		1,846,053	2,314,800	1,484,875	1,537,726	0	38,246	0	38,246	0	1,575,973	0	270,080	270,080	35,252	10/01/2027	5.B FE
..82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		04/08/2024	STIFEL NICHOLAS		281,332	280,630	280,630	280,630	0	0	0	0	0	280,630	0	702	702	9,805	10/01/2027	4.B FE
..85022W-AP-9	SCFT 2020-AA A 1.970% 09/25/37		06/25/2024	Paydown		119,741	119,741	119,735	119,729	0	12	0	12	0	119,741	0	0	0	977	09/25/2037	1.A FE
..85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/15/2024	Maturity		650,000	650,000	649,987	0	0	13	0	13	0	650,000	0	0	0	23,156	06/15/2024	2.B FE
..853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		04/09/2024	Various		1,609,773	1,586,865	1,630,459	1,633,346	0	2,887	0	2,887	0	1,633,346	0	(23,574)	(23,574)	54,608	02/15/2027	3.B FE
..853496-AD-9	STANDARD INDUSTRIES INC 4.750% 01/15/28		04/09/2024	SUNTRUST		1,895,000	2,000,000	1,745,000	1,851,387	0	8,825	0	8,825	0	1,860,212	0	34,788	34,788	70,194	01/15/2028	3.B FE
..872480-AA-6	TIF 2020-1A A 2.090% 08/20/45		06/20/2024	Paydown		200,000	200,000	199,913	199,946	0	54	0	54	0	200,000	0	0	0	1,742	08/20/2045	1.F FE
..88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		04/05/2024	UBS WARBURG		626,290	644,000	644,000	644,000	0	0	0	0	0	644,000	0	(17,710)	(17,710)	14,486	11/01/2027	3.C FE
..887317-AX-3	TIME WARNER INC 4.850% 07/15/45		06/12/2024	Call 75.3740		1,444,920	1,917,000	1,770,024	1,790,387	0	1,376	0	1,376	0	1,791,763	0	0	0	(262,392)	07/15/2045	3.A FE
..89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2024	Paydown		22,511	22,511	22,374	22,379	0	132	0	132	0	22,511	0	0	0	364	03/25/2058	1.A
..90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		06/01/2024	Paydown		105,316	105,316	108,475	106,340	0	(1,023)	0	(1,023)	0	105,316	0	0	0	1,862	10/15/2051	1.A
..91412N-AF-7	UNIVERSITY OF CHICAGO 5.420% 10/01/30		06/10/2024	Call 103.1950		154,793	150,000	149,846	149,911	0	5	0	5	0	149,916	0	84	84	10,416	10/01/2030	1.C FE
..92539N-AA-4	Verus Securitiza20227 st 2022-7 A1 5.152% 07/25/67		06/01/2024	Paydown		341,986	341,986	337,070	338,579	0	3,407	0	3,407	0	341,986	0	0	0	7,043	07/25/2067	1.A FE
..92552V-AK-6	VIASAT INC 5.625% 09/15/25		06/25/2024	Various		560,003	575,000	575,000	575,000	0	0	0	0	0	575,000	0	(14,998)	(14,998)	24,815	09/15/2025	4.C FE
..92943P-AA-9	WB Commercial Mo2024HQ rust 2024-HQ A 6.134% 03/15/40		05/16/2024	BANK of AMERICA SEC Redemption 100.0000		300,973	300,000	297,651	0	0	60	0	60	0	297,710	0	3,262	3,262	3,989	03/15/2040	1.A FE
..92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2024			30,339	30,339	30,613	30,348	0	(9)	0	(9)	0	30,339	0	0	0	1,123	04/30/2024	1.F
..95001Q-AS-0	WFCM 2018-C46 ASB 4.086% 08/15/51		06/01/2024	Paydown		143,779	143,779	148,092	145,023	0	(1,244)	0	(1,244)	0	143,779	0	0	0	2,449	08/15/2051	1.A
..95002G-AA-0	WFCM 2020-SDAL A 6.455% 02/15/37		04/15/2024	Paydown		13,000,000	13,000,000	12,993,916	13,010,091	0	(10,091)	0	(10,091)	0	13,000,000	0	0	0	284,587	02/15/2037	1.A FE
..95002T-AA-2	WFMS 2020-3 A1 3.000% 06/25/50		06/01/2024	Paydown		57,163	57,163	59,039	60,807	0	(3,643)	0	(3,643)	0	57,163	0	0	0	664	06/25/2050	1.A

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..95002X-BH-7	WFCM 2020-C57 XA 2.194% 08/15/53		06/01/2024	Paydown		0	0	29,447	21,283	0	(21,283)	0	(21,283)	0	0	0	0	0	1,738	08/15/2053	1.A FE
..97652Q-BL-2	WIN 2014-2 B3 4.049% 09/20/44		06/01/2024	Paydown		222,915	222,915	229,881	226,596	0	(3,681)	0	(3,681)	0	222,915	0	0	0	4,381	09/20/2044	1.A
..98920M-AA-0	Zaxby's Funding 20211A 2021-1A A2 3.238% 07/30/51		04/30/2024	Paydown		2,461	2,461	2,175	0	0	287	0	287	0	2,461	0	0	0	20	07/30/2051	2.B FE
..AUDAXI-I*-1	Audax Direct Lending Solutions 8.000% 01/01/32		04/22/2024	Redemption 100.0000 Redemption 100.0000		263,253	263,253	263,253	258,741	0	0	0	0	0	263,253	0	0	0	12,772	01/01/2032	2.A PL
..00908B-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2024			72,332	72,332	72,332	72,332	0	0	0	0	0	72,332	0	0	0	1,356	12/15/2027	1.E FE
..443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A	04/05/2024	SUMRIDGE PARTNERS		241,695	246,000	246,000	246,000	0	0	0	0	0	246,000	0	(4,305)	(4,305)	7,869	04/01/2029	4.B FE
..000000-00-0	SAUDI ELECTRICITY SUKUK 5.684% 04/11/53 Aimco 201910A 2019-10A BR 7.186% 07/22/32	D	05/07/2024	Tax Free Exchange		4,739,994	5,000,000	4,740,000	0	0	(6)	0	(6)	0	4,739,994	0	0	0	20,526	04/11/2053	1.F Z
..00901A-AL-1	BSPRT Issuer, Lt2022FL8 2022-FL8 A 6.833% 02/15/37	D	06/12/2024	Paydown		700,000	700,000	701,050	0	0	(1,050)	0	(1,050)	0	700,000	0	0	0	19,830	07/22/2032	1.C FE
..055983-AA-8	BSPRT 2021-FL6 A 6.543% 03/15/36	D	06/15/2024	Paydown		983,539	983,539	983,539	983,539	0	0	0	0	0	983,539	0	0	0	28,561	02/15/2037	1.A FE
..05601H-AA-2	CIMPRESS NV 7.000% 06/15/26	D	04/19/2024	Various Redemption 100.0000		2,909,533	3,747,000	2,909,533	3,758,520	0	(7,228)	0	(7,228)	0	2,909,533	0	(15,437)	(15,437)	80,552	03/15/2036	1.A FE
..17186H-AG-7						3,735,855	3,747,000	3,781,056	3,758,520	0	(7,228)	0	(7,228)	0	3,751,292	0	(15,437)	(15,437)	85,323	06/15/2026	4.C FE
..456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	C	06/03/2024			107,000	107,000	111,762	107,606	0	(606)	0	(606)	0	107,000	0	0	0	3,852	06/01/2025	2.A FE
..46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D	05/30/2024	BNP SECURITIES		345,411	348,000	357,414	353,729	0	(4,376)	0	(4,376)	0	349,354	0	(3,943)	(3,943)	11,247	12/01/2052	2.C FE
..53948H-AA-4	LoanCore 2021-CR2021CRE6r, Ltd 2021-CRE6 A 6.746% 11/15/38	D	06/15/2024	Paydown		2,932,900	2,932,900	2,812,376	2,872,304	0	60,596	0	60,596	0	2,932,900	0	0	0	81,586	11/15/2038	1.A FE
..55284J-AA-7	MF1 Multifamily 2022FL8 Mortga 2022-FL8 A 6.679% 02/19/37	D	04/17/2024	Paydown		39,287	39,287	37,624	38,098	0	1,189	0	1,189	0	39,287	0	0	0	890	02/19/2037	1.A FE
..55300R-AA-9	MGMCHI 5.375% 05/15/24	D	05/15/2024	Maturity		274,000	274,000	270,575	272,667	0	1,333	0	1,333	0	274,000	0	0	0	7,364	05/15/2024	4.A FE
..78485W-AA-7	STWD 2019-FL1 A 6.523% 07/15/38	D	06/17/2024	Paydown		112,388	112,388	112,388	112,388	0	0	0	0	0	112,388	0	0	0	3,104	07/15/2038	1.A FE
..822866-AA-7	Shelter Growth C2021FL3 2021-FL3 A 6.525% 09/15/36	D	06/15/2024	Paydown		2,416,194	2,416,194	2,416,194	2,416,194	0	0	0	0	0	2,416,194	0	0	0	75,240	09/15/2036	1.A FE
..89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	06/07/2024	Maturity		500,000	500,000	499,675	0	0	325	0	325	0	500,000	0	0	0	2,875	06/07/2024	2.C FE
..89686Q-AA-4	TRIVIUM PACKAGING FIN 5.500% 08/15/26	D	04/05/2024	BNP SECURITIES		468,836	476,000	476,000	476,000	0	0	0	0	0	476,000	0	(7,164)	(7,164)	17,017	08/15/2026	4.B FE
..G2616#-AF-8	DCO TREAS 2014 PP 4.530% 05/21/24	D	05/21/2024	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	05/21/2024	2.B
..G4701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D	06/26/2024	JEFFERIES & CO MORGAN STANLEY FIXED INC		331,625	350,000	306,425	311,171	0	5,798	0	5,798	0	316,969	0	14,656	14,656	11,430	11/29/2026	4.A FE
..G781AT-AA-1	SAUDI ELECTRICITY SUKUK 5.684% 04/11/53 ...	D	04/17/2024			4,750,000	5,000,000	4,987,500	0	0	154	0	154	0	4,987,654	0	(237,654)	(237,654)	147,626	04/11/2053	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						149,560,057	160,654,178	154,590,731	140,468,641	0	(603)	0	(603)	0	154,053,936	0	(2,181,649)	(2,181,649)	1,644,491	XXX	XXX
..25746U-DD-8	DOMINION RESOURCES 4.650% 02/28/25		06/06/2024	Call 99.7500		4,987,500	5,000,000	4,250,000	4,796,243	0	73,690	0	73,690	0	4,869,933	0	117,567	117,567	110,438	02/28/2025	2.C FE
..302570-AX-4	NEXTERA ENERGY 7.726% 06/15/67		05/07/2024	ROBERT W. BAIRD		241,560	244,000	209,230	209,297	0	17	0	17	0	209,314	0	32,246	32,246	7,705	06/15/2067	2.B FE
..976657-AH-9	WISCONSIN ENERGY CORP 7.696% 05/15/67		05/03/2024	Various		612,474	623,000	555,741	556,596	0	88	0	88	0	556,684	0	55,790	55,790	22,743	05/15/2067	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						5,841,534	5,867,000	5,014,971	5,562,136	0	73,795	0	73,795	0	5,635,931	0	205,603	205,603	140,886	XXX	XXX
..464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		06/28/2024	JANE STREET EXECUTION SERVICES	0.000	1,711,210	1,772,639	1,772,639	1,777,023	(4,384)	0	0	(4,384)	0	1,772,639	0	(61,429)	(61,429)	35,053	06/28/2024	2.A
1619999999. Subtotal - Bonds - SVO Identified Funds						1,711,210	0	1,772,639	1,777,023	(4,384)	0	0	(4,384)	0	1,772,639	0	(61,429)	(61,429)	35,053	XXX	XXX
2509999997. Total - Bonds - Part 4						188,947,429	199,964,407	193,924,178	176,041,622	(4,384)	3,176	0	(1,208)	0	193,921,930	0	(2,662,271)	(2,662,271)	2,663,164	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						188,947,429	199,964,407	193,924,178	176,041,622	(4,384)	3,176	0	(1,208)	0	193,921,930	0	(2,662,271)	(2,662,271)	2,663,164	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
..04010L-10-3	ARES CAPITAL CORP		05/21/2024	JEFFERIES & CO	61,300.000	1,306,931		980,303	1,227,839	(247,536)	0	0	(247,536)	0	980,303	0	326,628	326,628	29,424		
..060505-10-4	BANK OF AMERICA CORP		05/08/2024	J.P. Morgan CSA	1,013.000	38,074		37,939	34,108	3,832	0	0	3,832	0	37,939	0	135	135	243		

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..09259E-10-8	TOP CAPITAL CORP		05/23/2024	JEFFERIES & CO	47,543.000	514,200		549,122	548,646	475	0	0	475	0	549,122	0	(34,921)	(34,921)	13,233		
..11135F-10-1	BROADCOM INC		05/30/2024	J.P. Morgan CSA	211.000	287,980		61,825	235,529	(173,703)	0	0	(173,703)	0	61,825	0	226,155	226,155	1,108		
..149123-10-1	CATERPILLAR INC		05/30/2024	J.P. Morgan CSA	739.000	251,932		132,686	218,500	(85,814)	0	0	(85,814)	0	132,686	0	119,246	119,246	1,921		
..225655-10-9	CRESCENT CAPITAL BDC INC COMMON		05/22/2024	JEFFERIES & CO	16,014.000	287,701		198,905	278,323	(79,418)	0	0	(79,418)	0	198,905	0	88,795	88,795	14,733		
..38141G-10-4	GOLDMAN SACHS GROUP INC		05/08/2024	J.P. Morgan CSA	996.000	442,837		296,879	384,227	(87,348)	0	0	(87,348)	0	296,879	0	145,958	145,958	2,739		
..38147U-10-7	GOLDMAN SACHS BDC INC		05/21/2024	ROBERT W. BAIRD	37,000.000	563,516		569,060	542,050	27,010	0	0	27,010	0	569,060	0	(5,544)	(5,544)	33,300		
..38173M-10-2	GOLUB CAPITAL BDC INC		06/21/2024	Various	1,161,893.000	18,549,075		18,463,357	8,707,657	155,700	0	0	155,700	0	18,463,357	0	85,718	85,718	543,577		
..482480-10-0	KLA CORPORATION		05/30/2024	J.P. Morgan CSA	362.000	280,173		28,511	210,431	(181,919)	0	0	(181,919)	0	28,511	0	251,661	251,661	1,050		
..68389X-10-5	ORACLE CORP		05/30/2024	J.P. Morgan CSA	2,275.000	269,747		193,721	138,008	(43,745)	0	0	(43,745)	0	193,721	0	76,026	76,026	1,820		
..747525-10-3	QUALCOMM		05/30/2024	J.P. Morgan CSA	1,751.000	359,667		209,015	253,247	(44,233)	0	0	(44,233)	0	209,015	0	150,653	150,653	2,889		
..75513E-10-1	RAYTHEON TECH CORP		05/08/2024	J.P. Morgan CSA	331.000	34,267		25,533	27,850	(2,317)	0	0	(2,317)	0	25,533	0	8,734	8,734	195		
..83012A-10-9	SIXTH TREET SPECIALITY LENDING		05/24/2024	Various	38,800.000	830,151		814,800	838,080	(23,280)	0	0	(23,280)	0	814,800	0	15,351	15,351	20,952		
..83444M-10-1	SOLVENTUM CORP-W/I		05/30/2024	J.P. Morgan CSA	2,210.000	126,511		174,752	0	0	0	0	0	0	174,752	0	(48,241)	(48,241)	0		
..88579Y-10-1	3M CO.		04/01/2024	Spin Off	0.000	174,752		174,752	145,186	16,428	0	0	16,428	0	174,752	0	0	0	0		
..949746-10-1	WELLS FARGO & CO		05/08/2024	J.P. Morgan CSA	7,803.000	471,518		405,042	384,064	20,978	0	0	20,978	0	405,042	0	66,476	66,476	2,731		
..988498-10-1	YUM! BRANDS INC		05/30/2024	J.P. Morgan CSA	3,366.000	453,086		419,382	439,802	(20,420)	0	0	(20,420)	0	419,382	0	33,704	33,704	4,510		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,242,118	XXX	23,735,584	14,613,547	(765,310)	0	0	(765,310)	0	23,735,584	0	1,506,534	1,506,534	674,425	XXX	XXX
..31337#-10-5	FHLB CINCINNATI		06/27/2024	PRIVATE PLACEMENT	11,793.000	1,179,300		1,179,300	1,179,300	0	0	0	0	0	1,179,300	0	0	0	33,290		
..38174*-10-0	Golub Capital Investment Corp BDC 3		06/06/2024	Various	640,433.000	9,600,001		9,600,001	9,606,490	(6,490)	0	0	(6,490)	0	9,600,001	0	0	0	463,570		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,779,301	XXX	10,779,301	10,785,790	(6,490)	0	0	(6,490)	0	10,779,301	0	0	0	496,860	XXX	XXX
5989999997. Total - Common Stocks - Part 4						36,021,419	XXX	34,514,885	25,399,337	(771,800)	0	0	(771,800)	0	34,514,885	0	1,506,534	1,506,534	1,171,285	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						36,021,419	XXX	34,514,885	25,399,337	(771,800)	0	0	(771,800)	0	34,514,885	0	1,506,534	1,506,534	1,171,285	XXX	XXX
5999999999. Total - Preferred and Common Stocks						36,021,419	XXX	34,514,885	25,399,337	(771,800)	0	0	(771,800)	0	34,514,885	0	1,506,534	1,506,534	1,171,285	XXX	XXX
6009999999 - Totals						224,968,848	XXX	228,439,063	201,440,959	(776,184)	3,176	0	(773,008)	0	228,436,815	0	(1,155,737)	(1,155,737)	3,834,449	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.07/14/2021	07/12/2024	221		203.88	2,034			492		492	84					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.07/15/2021	07/16/2024	5,392		203.25	49,649			15,045		15,045	3,936					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.07/26/2021	07/26/2024	412		203.70	3,814			1,130		1,130	301					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.08/12/2021	08/14/2024	344		203.62	3,171			1,100		1,100	351					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.08/16/2021	08/15/2024	811		203.40	7,475			2,726		2,726	900					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.08/26/2021	08/27/2024	6,979		203.60	64,371			24,079		24,079	8,166					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.09/14/2021	09/13/2024	153		202.69	1,404			655		655	245					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.09/15/2021	09/17/2024	5,718		202.88	52,548			24,071		24,071	8,977					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.09/24/2021	09/27/2024	134		202.14	1,220			644		644	248					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.10/13/2021	10/11/2024	94		201.53	857			507		507	191					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.10/15/2021	10/15/2024	2,832		202.30	25,728			13,992		13,992	5,212					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.10/27/2021	10/25/2024	612		202.73	5,543			2,936		2,936	1,089					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.11/10/2021	11/14/2024	2,463		203.45	22,445			11,377		11,377	4,211					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.11/15/2021	11/15/2024	2,074		203.48	18,821			9,581		9,581	3,546					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.11/22/2021	11/27/2024	59		202.87	536			301		301	113					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.12/15/2021	12/16/2024	1,118		201.30	10,013			6,919		6,919	2,604					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.12/22/2021	12/27/2024	1,780		202.28	16,056			10,179		10,179	3,844					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.01/13/2022	01/14/2025	150		200.63	1,326			1,023		1,023	347					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.01/18/2022	01/15/2025	2,961		199.60	26,004			22,177		22,177	7,491					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.01/26/2022	01/27/2025	386		196.80	3,336			3,634		3,634	1,193					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.02/11/2022	02/14/2025	680		199.94	5,930			5,095		5,095	1,748					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.02/15/2022	02/18/2025	7,264		199.20	62,945			57,895		57,895	19,758					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.02/25/2022	02/27/2025	5,160		199.62	44,908			40,092		40,092	13,777					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.03/11/2022	03/14/2025	3,267		202.66	28,731			44,490		44,490	30,118					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.03/15/2022	03/17/2025	3,131		201.54	27,259			42,392		42,392	28,679					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.03/24/2022	03/27/2025	5,206		204.38	45,539			28,060		28,060	10,152					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.04/12/2022	04/14/2025	94		202.68	802			597		597	198					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/18/2022	.04/15/2025	4,274	202.40	36,503			27,224		27,224	9,018					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/26/2022	.04/25/2025	631	201.23	5,347			4,557		4,557	1,502					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/12/2022	.05/14/2025	214	201.34	1,815			1,555		1,555	517					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/16/2022	.05/15/2025	6,657	201.60	56,632			47,596		47,596	15,843					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/25/2022	.05/27/2025	13,970	201.93	119,610			98,490		98,490	33,109					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/13/2022	.06/13/2025	79	202.25	659			554		554	188					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/15/2022	.06/16/2025	5,388	201.92	44,717			38,688		38,688	13,094					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/27/2022	.06/27/2025	23,132	201.37	194,239			174,412		174,412	58,985					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/13/2022	.07/14/2025	10,815	199.16	90,037			95,608		95,608	29,202					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/15/2022	.07/15/2025	10,076	199.49	84,018			87,255		87,255	25,290					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2022	.07/25/2025	11,171	199.98	93,605			94,284		94,284	29,268					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/15/2022	.08/15/2025	12,176	198.83	100,956			111,778		111,778	34,215					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/26/2022	.08/27/2025	5,353	198.38	43,967			50,750		50,750	15,418					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/13/2022	.09/12/2025	7,187	197.29	57,854			73,096		73,096	21,778					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/15/2022	.09/16/2025	9,507	197.12	76,084			97,731		97,731	28,996					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/26/2022	.09/26/2025	7,658	195.08	59,909			88,225		88,225	25,043					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.10/13/2022	.10/14/2025	11,053	195.51	86,440			125,122		125,122	33,491					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/18/2022	.10/15/2025	7,475	195.46	58,728			84,912		84,912	22,798					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.10/26/2022	.10/27/2025	352	195.86	2,767			3,932		3,932	1,064					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/10/2022	.11/14/2025	9,277	195.97	73,265			103,531		103,531	28,202					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/18/2022	.11/17/2025	5,914	196.16	46,226			65,404		65,404	17,859					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/21/2022	.11/26/2025	576	196.17	4,543			6,382		6,382	1,745					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/13/2022	.12/12/2025	4,152	195.82	33,008			47,040		47,040	12,787					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/15/2022	.12/15/2025	5,144	194.98	40,722			60,804		60,804	16,153					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/27/2022	.12/23/2025	1,036	193.97	8,141			12,891		12,891	3,337					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/17/2023	.01/15/2026	5,062	196.18	40,415			56,893		56,893	14,173					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/26/2023	.01/27/2026	1,069	196.36	8,547			11,957		11,957	3,101					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/13/2023	.02/13/2026	1,833	196.35	14,472			20,608		20,608	5,354					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/15/2023	.02/17/2026	5,389	196.33	42,320			60,679		60,679	15,736					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2023	02/27/2026	495	195.93	3,861			5,698		5,698	1,465					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2023	03/16/2026	2,219	193.74	17,544			28,320		28,320	6,836					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/17/2023	04/15/2026	4,664	197.67	37,433			50,048		50,048	12,780					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2023	05/15/2026	4,498	199.41	36,777			44,758		44,758	11,920					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2023	06/12/2026	2,829	202.21	23,052			24,723		24,723	6,987					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2023	06/15/2026	2,434	202.10	19,828			21,423		21,423	6,037					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2023	06/26/2026	60	200.72	482			566		566	155					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2023	07/14/2026	1,198	200.40	9,648			11,701		11,701	3,138					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/17/2023	07/15/2026	2,719	200.83	21,895			26,616		26,616	7,123					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2023	07/27/2026	12,569	202.32	101,466			112,369		112,369	31,297					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/11/2023	08/14/2026	70	200.30	559			696		696	187					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2023	08/17/2026	2,471	199.94	19,661			24,954		24,954	6,622					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2023	08/27/2026	90	199.18	716			948		948	248					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2023	09/15/2026	5,334	202.66	42,916			47,847		47,847	13,495					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2023	09/25/2026	5,924	200.38	46,887			59,356		59,356	15,935					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/16/2023	10/15/2026	3,018	198.14	23,621			33,561		33,561	8,179					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2023	11/16/2026	976	197.81	7,701			11,093		11,093	2,683					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2023	12/14/2026	81	196.55	645			980		980	229					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2023	12/15/2026	1,959	196.55	15,631			23,584		23,584	5,504					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/23/2026	9,168	198.41	73,851			102,497		102,497	25,120					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/11/2024	01/14/2027	111	198.77		893		1,225		1,225	332					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/16/2024	01/15/2027	2,042	198.32		16,484		23,035		23,035	6,552					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2024	02/12/2027	1,086		201.59	8,782		10,755		10,755	1,973					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2024	02/16/2027	465		201.96	3,779		4,538		4,538	759					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2024	03/12/2027	88		204.73	722		765		765	43					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/15/2027	929		204.53	7,600		8,156		8,156	556					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2024	04/15/2027	3,746		206.11	30,571		30,976		30,976	405					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/27/2027	404		205.70	3,279		3,414		3,414	135					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2024	05/17/2027	667		208.38	5,546		5,036		5,036	(510)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/14/2027	1,122	205.82		9,263		9,607		9,607	344					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2024	06/15/2027	1,310	205.40		10,760		11,184		11,184	424					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2021	07/12/2024	5,567	203.88	54,140			12,414		12,414	2,115					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/15/2021	07/16/2024	2,135	203.25	20,745			5,957		5,957	1,559					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2021	07/26/2024	1,797	203.70	17,531			4,923		4,923	1,312					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/14/2024	2,780	203.62	27,055			8,895		8,895	2,835					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/16/2021	08/15/2024	74	203.40	717			248		248	82					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/27/2024	4,268	203.60	41,538			14,725		14,725	4,994					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/13/2024	8,451	202.69	81,881			36,172		36,172	13,522					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2021	09/17/2024	3,105	202.88	30,114			13,073		13,073	4,875					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2024	6,496	202.14	62,630			31,308		31,308	12,082					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/11/2024	3,950	201.53	37,890			21,250		21,250	8,018					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/15/2021	10/15/2024	751	202.30	7,205			3,712		3,712	1,383					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/25/2024	5,248	202.73	50,221			25,192		25,192	9,342					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2024	4,807	203.45	46,259			22,209		22,209	8,220					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2021	11/15/2024	408	203.48	3,909			1,885		1,885	698					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2024	5,797	202.87	55,507			29,506		29,506	11,072					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	14,893	200.43	140,594			99,783		99,783	37,530					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2021	12/16/2024	373	201.30	3,525			2,306		2,306	868					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	2,437	202.28	23,220			13,940		13,940	5,264					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	6,220	200.63	58,282			42,548		42,548	14,431					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/18/2022	01/15/2025	521	199.60	4,836			3,903		3,903	1,318					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	1,585	196.80	14,477			14,918		14,918	4,899					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2025	8,217	199.94	76,071			61,549		61,549	21,119					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2022	02/18/2025	818	199.20	7,498			6,522		6,522	2,226					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2022	02/27/2025	2,870	199.62	26,415			22,303		22,303	7,664					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2025	9,134	202.66	84,961			124,399		124,399	84,211					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2022	03/17/2025	987	201.54	9,094			13,369		13,369	9,045					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2025	1,761	204.38	16,308			9,494		9,494	3,435					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.04/12/2022	.04/14/2025	8,087	202.68	73,263			51,512		51,512	17,063					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.04/18/2022	.04/15/2025	1,408	202.40	12,740			8,970		8,970	2,971					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.04/26/2022	.04/25/2025	571	201.23	5,129			4,126		4,126	1,360					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/12/2022	.05/14/2025	5,970	201.34	53,729			43,462		43,462	14,447					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/16/2022	.05/15/2025	1,553	201.60	13,991			11,101		11,101	3,695					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.05/25/2022	.05/27/2025	4,764	201.93	43,194			33,586		33,586	11,291					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.06/13/2022	.06/13/2025	13,637	202.25	120,525			95,456		95,456	32,455					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.06/15/2022	.06/16/2025	778	201.92	6,845			5,583		5,583	1,889					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.06/24/2022	.06/27/2025	576	201.37	5,127			4,343		4,343	1,469					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.07/14/2022	.07/14/2025	15,852	199.16	139,855			140,128		140,128	42,799					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.07/15/2022	.07/15/2025	3,409	199.49	30,124			29,519		29,519	8,556					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.07/26/2022	.07/25/2025	1,060	199.98	9,413			8,947		8,947	2,777					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/11/2022	.08/14/2025	7,241	198.86	63,648			66,330		66,330	20,276					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/15/2022	.08/15/2025	1,504	198.83	13,216			13,805		13,805	4,226					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/25/2022	.08/27/2025	1,573	198.38	13,697			14,910		14,910	4,530					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.09/13/2022	.09/12/2025	8,941	197.29	76,381			90,932		90,932	27,092					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.09/15/2022	.09/16/2025	309	197.12	2,629			3,181		3,181	944					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.09/26/2022	.09/26/2025	836	195.08	6,944			9,626		9,626	2,732					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.10/14/2022	.10/14/2025	9,324	195.51	77,478			105,551		105,551	28,253					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.11/18/2022	.10/15/2025	46	195.46	385			523		523	140					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.10/26/2022	.10/27/2025	6,852	195.86	57,169			76,466		76,466	20,693					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.11/10/2022	.11/14/2025	6,868	195.97	57,609			76,651		76,651	20,880					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.11/21/2022	.11/26/2025	3,099	196.17	25,962			34,341		34,341	9,391					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/13/2022	.12/12/2025	7,732	195.82	65,253			87,599		87,599	23,813					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/15/2022	.12/15/2025	2,857	194.98	24,007			33,766		33,766	8,970					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.12/27/2022	.12/23/2025	12,095	193.97	100,878			150,458		150,458	38,945					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/12/2023	.01/14/2026	3,684	196.00	31,263			41,773		41,773	10,719					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/17/2023	.01/15/2026	1,646	196.18	13,954			18,506		18,506	4,610					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	.01/26/2023	.01/27/2026	2,567	196.36	21,773			28,696		28,696	7,443					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/13/2026	2,307	196.35	19,343			25,932		25,932	6,737					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/17/2026	1,956	196.33	16,320			22,023		22,023	5,711					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2023	02/27/2026	3,190	195.93	26,438			36,716		36,716	9,442					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2023	03/13/2026	4,708	195.19	39,793			56,263		56,263	10,358					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2023	03/16/2026	877	193.74	7,361			11,196		11,196	2,703					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2023	03/27/2026	8,105	195.30	69,494			96,698		96,698	24,479					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2023	04/14/2026	3,665	197.84	31,538			38,991		38,991	10,004					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/17/2023	04/15/2026	2,019	197.67	17,197			21,659		21,659	5,531					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2023	04/27/2026	2,072	197.87	17,835			22,088		22,088	5,677					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/11/2023	05/14/2026	1,120	199.14	9,745			11,288		11,288	2,990					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2023	05/15/2026	1,219	199.41	10,571			12,125		12,125	3,229					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/24/2023	05/27/2026	3,020	198.37	25,877			31,706		31,706	5,829					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2023	06/12/2026	6,770	202.21	58,593			59,171		59,171	16,722					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/15/2023	06/15/2026	648	202.10	5,607			5,704		5,704	1,608					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2023	06/26/2026	1,923	200.72	16,482			18,212		18,212	5,000					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2023	07/14/2026	2,615	200.40	22,375			25,546		25,546	6,851					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/17/2023	07/15/2026	1,339	200.83	11,459			13,113		13,113	3,509					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2023	07/27/2026	4,419	202.32	37,906			39,504		39,504	11,003					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/11/2023	08/14/2026	6,885	200.30	58,470			68,571		68,571	18,382					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2023	08/17/2026	1,691	199.94	14,297			17,074		17,074	4,531					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/24/2023	08/27/2026	407	199.18	3,426			4,266		4,266	1,114					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2023	09/14/2026	3,688	202.55	31,523			33,229		33,229	9,331					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2023	09/15/2026	2,531	202.66	21,649			22,706		22,706	6,404					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2023	09/25/2026	4,596	200.38	38,682			46,055		46,055	12,364					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/14/2026	3,482	198.74	29,133			37,744		37,744	9,332					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/16/2023	10/15/2026	1,620	198.14	13,482			18,015		18,015	4,390					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	10/27/2026	2,656	197.31	22,008			30,700		30,700	7,330					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2023	11/13/2026	6,119	197.59	50,899			70,182		70,182	16,888					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2023	11/16/2026	2,315	197.81	19,419			26,326		26,326	6,367					-	0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2023	11/25/2026	668	197.67	5,610			7,653		7,653	1,843					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2023	12/14/2026	10,145	196.55	85,343			122,146		122,146	28,507					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2023	12/15/2026	1,089	196.55	9,223			13,109		13,109	3,059					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/23/2026	4,319	198.41	36,937			48,290		48,290	11,835					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/11/2024	01/14/2027	1,635	198.77	14,008			18,100		18,100	4,093					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/16/2024	01/15/2027	1,629	198.32	13,954			18,372		18,372	4,418					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2024	01/27/2027	602	199.38	5,160			6,512		6,512	1,352					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2024	02/12/2027	2,579	201.59	22,152			25,537		25,537	3,385					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2024	02/16/2027	3,362	201.96	28,993			32,780		32,780	3,787					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/26/2027	1,751	203.89	15,208			15,741		15,741	533					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	03/12/2027	8,074	204.73	70,418			70,244		70,244	(174)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/15/2027	1,467	204.53	12,750			12,878		12,878	128					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/28/2024	03/24/2027	2,882	207.50	25,415			22,191		22,191	(3,224)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2024	04/14/2027	2,780	206.15	24,123			22,931		22,931	(1,192)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2024	04/15/2027	3,488	206.11	30,270			28,849		28,849	(1,421)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/27/2027	3,179	205.70	27,468			26,898		26,898	(570)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2024	05/14/2027	1,846	207.52	16,201			14,488		14,488	(1,713)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2024	05/17/2027	1,867	208.38	16,494			14,094		14,094	(2,399)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2024	05/27/2027	1,178	207.08	10,297			9,473		9,473	(823)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/14/2027	9,251	205.82	81,110			79,187		79,187	(1,924)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2024	06/15/2027	1,685	205.40	14,705			14,386		14,386	(319)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2024	06/25/2027	582	206.30	5,100						(5,100)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2023	07/12/2024	2,420	200.40	12,853			12,536		12,536	5,228					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/17/2023	07/16/2024	5,368	200.83	28,459			27,966		27,966	11,594					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2023	07/26/2024	2,738	202.32	14,681			10,214		10,214	3,532					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/11/2023	08/14/2024	3,704	200.30	19,663			21,189		21,189	8,520					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2023	08/15/2024	7,457	199.94	39,512			43,923		43,923	17,972					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2023	08/27/2024	3,183	199.18	16,864			21,040		21,040	8,658					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2023	09/13/2024	3,051	202.55	16,377			13,333		13,333	5,004					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2023	09/17/2024	8,132	202.66	43,672			35,374		35,374	13,336					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2023	09/27/2024	4,297	200.38	22,817			25,824		25,824	10,312					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/11/2024	6,748	198.74	35,402			49,594		49,594	19,163					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/16/2023	10/15/2024	6,137	198.14	32,224			47,931		47,931	18,473					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	10/25/2024	3,446	197.31	18,020			29,294		29,294	11,166					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2023	11/14/2024	4,135	197.59	21,651			34,815		34,815	13,107					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/15/2023	11/15/2024	5,111	197.81	26,792			42,268		42,268	15,946					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2023	11/27/2024	5,615	197.67	29,637			47,450		47,450	17,745					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2023	12/13/2024	6,523	196.55	34,101			60,920		60,920	22,177					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2023	12/16/2024	3,663	196.55	19,224			34,287		34,287	12,455					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/27/2024	3,518	198.41	18,637			28,566		28,566	8,338					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	01/14/2025	4,568	198.77		24,334		36,590		36,590	12,256					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/16/2024	01/15/2025	6,308	198.32		33,277		52,482		52,482	19,206					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2024	01/27/2025	2,282	199.38		12,149		17,595		17,595	5,446					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2024	02/14/2025	4,286	201.59		22,982		27,944		27,944	4,962					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2024	02/18/2025	5,348	201.96		28,836		33,904		33,904	5,068					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/26/2024	02/27/2025	3,340	203.89		18,115		18,036		18,036	(78)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	03/14/2025	6,184	204.73		33,676		31,599		31,599	(2,077)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/17/2025	7,036	204.53		38,277		36,796		36,796	(1,481)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2024	03/27/2025	4,463	207.50		24,632		17,851		17,851	(6,781)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2024	04/14/2025	5,079	206.15		27,850		23,972		23,972	(3,878)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/15/2024	04/15/2025	8,787	206.11		47,992		41,648		41,648	(6,343)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/25/2025	2,990	205.70		16,298		14,949		14,949	(1,349)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2024	05/14/2025	4,641	207.52		25,519		20,325		20,325	(5,194)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/15/2024	05/15/2025	7,573	208.38		41,817		30,669		30,669	(11,148)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2024	05/27/2025	1,835	207.08		10,108		8,533		8,533	(1,575)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/13/2025	3,707	205.82		20,296		19,722		19,722	(574)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/17/2024	06/16/2025	7,838	205.40		42,665		41,622		41,622	(1,043)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2024	06/27/2025	2,748	206.30		15,082					(15,082)					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/12/2024	2,526	199.16	18,661			15,987		15,987	7,046					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/15/2022	07/16/2024	12,783	199.49	94,605			77,079		77,079	31,445					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2022	07/26/2024	3,300	199.98	24,552			18,680		18,680	7,756					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/11/2022	08/14/2024	3,636	198.86	26,823			24,614		24,614	10,289					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/15/2022	08/15/2024	7,469	198.83	54,945			50,787		50,787	21,211					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2022	08/27/2024	2,465	198.38	18,044			17,896		17,896	7,395					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2022	09/13/2024	3,878	197.29	27,999			32,028		32,028	13,029					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/15/2022	09/17/2024	6,722	197.12	48,230			56,597		56,597	22,921					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2022	09/27/2024	3,060	195.08	21,611			31,001		31,001	12,119					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2022	10/11/2024	2,926	195.51	20,592			28,759		28,759	10,854					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/18/2022	10/15/2024	4,451	195.46	31,360			44,021		44,021	16,558					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2022	10/25/2024	1,215	195.86	8,592			11,678		11,678	4,362					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2022	11/14/2024	4,348	195.97	30,842			41,867		41,867	15,434					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/18/2022	11/15/2024	4,282	196.16	29,993			40,638		40,638	15,031					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/21/2022	11/27/2024	1,754	196.17	12,453			16,729		16,729	6,138					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/13/2024	6,690	195.82	47,553			66,095		66,095	23,816					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/15/2022	12/16/2024	5,616	194.98	39,749			59,024		59,024	20,891					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/27/2024	2,444	193.97	17,206			27,638		27,638	9,530					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2025	2,020	196.00	14,414			20,002		20,002	6,465					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/17/2023	01/15/2025	3,410	196.18	24,285			33,351		33,351	10,469					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2025	2,307	196.36	16,489			22,401		22,401	7,290					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/14/2025	2,007	196.35	14,223			19,685		19,685	6,441					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/15/2023	02/18/2025	4,375	196.33	30,924			43,053		43,053	14,088					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2023	02/27/2025	1,552	195.93	10,914			15,764		15,764	5,136					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2023	03/14/2025	5,610	195.19	39,968			60,194		60,194	14,586					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2023	03/17/2025	3,334	193.74	23,579			39,146		39,146	12,204					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2023	03/27/2025	1,510	195.30	10,856			16,177		16,177	5,241					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2023	04/14/2025	1,380	197.84	9,965			12,612		12,612	3,960					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/17/2023	04/15/2025	7,533	197.67	54,051			69,753		69,753	21,845					-	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.04/26/2023	.04/25/2025	2,087	197.87	15,075			19,161		19,161	6,032					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/11/2023	.05/14/2025	944	199.14	6,900			8,043		8,043	2,596					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/15/2023	.05/15/2025	5,662	199.41	41,209			47,388		47,388	15,343					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.05/24/2023	.05/27/2025	1,583	198.37	11,430			14,325		14,325	2,896					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/13/2023	.06/13/2025	1,840	202.21	13,429			12,914		12,914	4,397					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/15/2023	.06/16/2025	1,964	202.10	14,332			13,927		13,927	4,734					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.06/26/2023	.06/27/2025	1,510	200.72	10,908			11,895		11,895	3,985					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.07/13/2023	.07/14/2025	1,542	200.40	11,155			12,567		12,567	3,916					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.07/17/2023	.07/15/2025	3,117	200.83	22,536			25,466		25,466	7,917					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.07/26/2023	.07/25/2025	3,524	202.32	25,597			25,409		25,409	8,141					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/11/2023	.08/14/2025	2,826	200.30	20,376			23,793		23,793	7,460					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/15/2023	.08/15/2025	5,052	199.94	36,259			43,292		43,292	13,488					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.08/24/2023	.08/27/2025	693	199.18	4,954			6,256		6,256	1,926					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.09/13/2023	.09/12/2025	3,890	202.55	28,210			28,672		28,672	9,337					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.09/15/2023	.09/16/2025	7,569	202.66	54,917			55,559		55,559	18,242					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.09/26/2023	.09/26/2025	1,327	200.38	9,496			11,337		11,337	3,597					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/12/2023	.10/14/2025	1,912	198.74	13,604			18,145		18,145	5,220					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/16/2023	.10/15/2025	5,314	198.14	37,697			52,241		52,241	14,880					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.10/26/2023	.10/27/2025	2,478	197.31	17,506			25,626		25,626	7,187					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/13/2023	.11/14/2025	1,999	197.59	14,181			20,491		20,491	5,797					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/15/2023	.11/17/2025	2,189	197.81	15,588			22,196		22,196	6,304					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/22/2023	.11/26/2025	855	197.67	6,101			8,763		8,763	2,488					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/13/2023	.12/12/2025	1,404	196.55	9,964			15,334		15,334	4,241					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/15/2023	.12/15/2025	1,928	196.55	13,758			21,076		21,076	5,823					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.12/26/2023	.12/23/2025	8,951	198.41	64,469			89,243		89,243	36,610					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/11/2024	.01/14/2026	2,546	198.77		18,418		25,075		25,075	6,656					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/16/2024	.01/15/2026	4,437	198.32		32,032		44,772		44,772	12,740					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/26/2024	.01/27/2026	1,665	199.38		12,085		15,952		15,952	3,868					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.02/14/2024	.02/13/2026	2,416	201.59		17,581		20,703		20,703	3,123					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/15/2024	02/17/2026	4,793	201.96		35,042		40,309		40,309	5,268					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/26/2024	02/27/2026	2,222	203.89		16,353		16,841		16,841	488					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2024	03/13/2026	4,269	204.73		31,551		31,079		31,079	(473)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/15/2024	03/16/2026	4,043	204.53		29,772		29,840		29,840	68					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/26/2024	03/27/2026	1,195	207.50		8,953		7,446		7,446	(1,507)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/11/2024	04/14/2026	1,101	206.15		8,149		7,532		7,532	(618)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/15/2024	04/15/2026	5,206	206.11		38,413		35,713		35,713	(2,701)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/25/2024	04/27/2026	569	205.70		4,189		4,021		4,021	(167)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/13/2024	05/14/2026	1,918	207.52		14,288		12,351		12,351	(1,937)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/15/2024	05/15/2026	3,302	208.38		24,768		20,206		20,206	(4,562)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/23/2024	05/27/2026	1,734	207.08		12,888		11,546		11,546	(1,342)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2024	06/12/2026	1,939	205.82		14,364		14,016		14,016	(348)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/17/2024	06/15/2026	3,330	205.40		24,624		24,043		24,043	(581)					-	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	06/26/2024	06/26/2026	252	206.30		1,872					(1,872)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/14/2023	07/12/2024	976	215.15		6,552		361		361	(4,949)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/17/2023	07/15/2024	2,432	214.65		16,286		1,435		1,435	(12,476)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/27/2023	07/26/2024	594	215.36		4,019		464		464	(2,799)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/14/2023	08/14/2024	1,542	213.40		10,364		3,500		3,500	(6,953)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/15/2023	08/15/2024	5,807	211.97		38,653		14,519		14,519	14,519					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/25/2023	08/27/2024	1,160	211.25		7,669		3,769		3,769	(5,462)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/14/2023	09/13/2024	919	212.08		6,104		2,988		2,988	(4,036)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/15/2023	09/16/2024	5,806	211.15		38,251		21,832		21,832	(25,722)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/27/2023	09/27/2024	1,542	205.62		9,859		11,239		11,239	(6,907)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/13/2023	10/11/2024	1,379	204.43		8,742		11,477		11,477	(6,359)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/16/2023	10/15/2024	3,458	204.45		21,917		28,771		28,771	(15,907)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/27/2023	10/25/2024	1,503	201.54		9,363		15,786		15,786	(6,946)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/14/2023	11/14/2024	2,406	206.94		15,438		17,038		17,038	(10,396)					-	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 11/15/2023	. 11/15/2024	 2, 230	.....	..... 206.69	 14, 291	.....	.....	..... 16, 148	.....	..... 16, 148	 (9, 635)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 11/27/2023	. 11/27/2024	 3, 135	.....	..... 207.95	 20, 212	.....	.....	..... 20, 850	.....	..... 20, 850	 (13, 106)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 12/14/2023	. 12/13/2024	 3, 236	.....	..... 215.10	 21, 576	.....	.....	..... 11, 422	.....	..... 11, 422	 (11, 390)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 12/15/2023	. 12/16/2024	 5, 028	.....	..... 214.78	 33, 480	.....	.....	..... 18, 555	.....	..... 18, 555	 (17, 750)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 12/27/2023	. 12/27/2024	 1, 300	.....	..... 216.18	 8, 795	.....	.....	..... 4, 302	.....	..... 4, 302	 (5, 836)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 01/12/2024	. 01/14/2025	 2, 095	.....	..... 215.30	 14, 071	.....	.....	..... 8, 107	.....	..... 8, 107	 (5, 965)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 01/16/2024	. 01/15/2025	 3, 151	.....	..... 213.89	 21, 029	.....	.....	..... 13, 960	.....	..... 13, 960	 (7, 069)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 01/26/2024	. 01/27/2025	 1, 202	.....	..... 213.80	 8, 044	.....	.....	..... 5, 542	.....	..... 5, 542	 (2, 503)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 02/14/2024	. 02/14/2025	 1, 564	.....	..... 211.04	 10, 329	.....	.....	..... 9, 413	.....	..... 9, 413	 (916)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 02/15/2024	. 02/18/2025	 2, 475	.....	..... 212.09	 16, 433	.....	.....	..... 13, 813	.....	..... 13, 813	 (2, 620)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 02/27/2024	. 02/27/2025	 822	.....	..... 211.73	 5, 464	.....	.....	..... 4, 808	.....	..... 4, 808	 (656)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 03/14/2024	. 03/14/2025	 741	.....	..... 213.34	 5, 009	.....	.....	..... 3, 940	.....	..... 3, 940	 (1, 069)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 03/15/2024	. 03/17/2025	 3, 975	.....	..... 213.36	 26, 882	.....	.....	..... 21, 224	.....	..... 21, 224	 (5, 658)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 03/27/2024	. 03/27/2025	 987	.....	..... 215.87	 6, 795	.....	.....	..... 4, 430	.....	..... 4, 430	 (2, 364)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 04/12/2024	. 04/14/2025	 1, 225	.....	..... 211.38	 8, 262	.....	.....	..... 7, 940	.....	..... 7, 940	 (322)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 04/15/2024	. 04/15/2025	 5, 628	.....	..... 210.02	 37, 706	.....	.....	..... 40, 072	.....	..... 40, 072	 2, 366	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 04/26/2024	. 04/25/2025	 1, 345	.....	..... 211.12	 9, 060	.....	.....	..... 9, 026	.....	..... 9, 026	 (33)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 05/14/2024	. 05/14/2025	 2, 120	.....	..... 214.65	 14, 469	.....	.....	..... 11, 468	.....	..... 11, 468	 (3, 001)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 05/15/2024	. 05/15/2025	 3, 972	.....	..... 215.76	 27, 253	.....	.....	..... 19, 900	.....	..... 19, 900	 (7, 353)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 05/24/2024	. 05/27/2025	 300	.....	..... 213.38	 2, 054	.....	.....	..... 1, 812	.....	..... 1, 812	 (243)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 06/14/2024	. 06/13/2025	 1, 585	.....	..... 213.94	 10, 984	.....	.....	..... 9, 492	.....	..... 9, 492	 (1, 492)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 06/17/2024	. 06/16/2025	 3, 878	.....	..... 213.53	 26, 827	.....	.....	..... 23, 189	.....	..... 23, 189	 (3, 639)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 06/27/2024	. 06/27/2025	 173	.....	..... 213.86	 1, 214	.....	.....	.....	.....	.....	..... (1, 214)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 07/14/2022	. 07/12/2024	 934	.....	..... 222.63	 9, 027	.....	.....	.....	.....	.....	..... (2, 569)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 07/15/2022	. 07/15/2024	 605	.....	..... 223.29	 5, 859	.....	.....	.....	.....	.....	..... (1, 687)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	. 07/27/2022	. 07/26/2024	 635		 225.31	 6, 263			 6		 6	 (1, 384)					-	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/12/2022	.08/14/2024	 765	.....	..... 226.15	 7,543	.....	.....	..... 46	.....	..... 46	 (1,622)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2022	.08/15/2024	 1,503	.....	..... 226.23	 14,858	.....	.....	..... 90	.....	..... 90	 (3,171)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/26/2022	.08/27/2024	 802	.....	..... 223.06	 7,787	.....	.....	..... 225	.....	..... 225	 (2,263)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2022	.09/13/2024	 611	.....	..... 219.30	 5,789	.....	.....	..... 617	.....	..... 617	 (2,151)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2022	.09/16/2024	 823	.....	..... 218.61	 7,758	.....	.....	..... 1,021	.....	..... 1,021	 (3,088)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2022	.09/27/2024	 330	.....	..... 212.41	 2,968	.....	.....	..... 1,147	.....	..... 1,147	 (1,424)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2022	.10/14/2024	 774	.....	..... 211.90	 6,888	.....	.....	..... 3,080	.....	..... 3,080	 (3,405)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/18/2022	.10/15/2024	 1,037	.....	..... 212.18	 9,730	.....	.....	..... 4,075	.....	..... 4,075	 (4,500)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2022	.10/25/2024	 230	.....	..... 213.29	 2,073	.....	.....	..... 832	.....	..... 832	 (951)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2022	.11/14/2024	 880	.....	..... 214.74	 7,919	.....	.....	..... 2,966	.....	..... 2,966	 (3,389)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/18/2022	.11/15/2024	 2,019	.....	..... 215.48	 18,146	.....	.....	..... 6,278	.....	..... 6,278	 (7,611)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2022	.12/13/2024	 847	.....	..... 218.48	 7,863	.....	.....	..... 2,159	.....	..... 2,159	 (2,769)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2022	.12/16/2024	 984	.....	..... 218.40	 9,116	.....	.....	..... 2,579	.....	..... 2,579	 (3,209)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2022	.12/27/2024	 320	.....	..... 215.73	 2,898	.....	.....	..... 1,161	.....	..... 1,161	 (1,113)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/13/2023	.01/14/2025	 429	.....	..... 219.03	 3,939	.....	.....	..... 1,202	.....	..... 1,202	 (1,395)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/17/2023	.01/15/2025	 1,047	.....	..... 218.71	 9,641	.....	.....	..... 3,047	.....	..... 3,047	 (3,288)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2023	.01/27/2025	 442	.....	..... 219.51	 4,074	.....	.....	..... 1,246	.....	..... 1,246	 (1,379)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2023	.02/14/2025	 871	.....	..... 217.09	 7,919	.....	.....	..... 3,282	.....	..... 3,282	 (2,829)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2023	.02/18/2025	 3,406	.....	..... 217.00	 30,964	.....	.....	..... 13,077	.....	..... 13,077	 (11,034)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2023	.02/27/2025	 126	.....	..... 214.73	 1,131	.....	.....	..... 600	.....	..... 600	 (424)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2023	.03/14/2025	 267	.....	..... 213.56	 2,388	.....	.....	..... 1,441	.....	..... 1,441	 (819)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2023	.03/17/2025	 976	.....	..... 214.14	 8,778	.....	.....	..... 5,075	.....	..... 5,075	 (3,221)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2023	.03/27/2025	 61	.....	..... 214.33	 545	.....	.....	..... 318	.....	..... 318	 (195)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/14/2025	 83	.....	..... 217.27	 752	.....	.....	..... 361	.....	..... 361	 (257)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/17/2023	.04/15/2025	 1,835	.....	..... 217.42	 16,638	.....	.....	..... 7,928	.....	..... 7,928	 (5,652)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/25/2025	 1,132	.....	..... 216.45	 10,266	.....	.....	..... 5,377	.....	..... 5,377	 (3,520)	.....	.....	.....	.....	- .....	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/12/2023	.05/14/2025	976		214.05	8,799			5,702		5,702	(3,125)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2023	.05/15/2025	1,419		213.59	12,726			8,554		8,554	(4,582)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/26/2023	.05/27/2025	114		210.06	1,008			876		876	(393)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/13/2025	84		213.48	765			535		535	(260)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2023	.06/16/2025	1,113		214.78	10,158			6,532		6,532	(3,294)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2023	.06/27/2025	131		213.35	1,187			857		857	(395)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/17/2023	.07/15/2025	988		214.65	9,074			6,104		6,104	(3,042)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2023	.07/25/2025	130		215.36	1,204			780		780	(387)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2023	.08/14/2025	366		213.40	3,377			2,562		2,562	(1,093)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2023	.08/15/2025	1,698		211.97	15,552			12,755		12,755	(5,350)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/25/2023	.08/27/2025	128		211.25	1,166			1,010		1,010	(404)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2023	.09/12/2025	222		212.08	2,012			1,704		1,704	(667)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2023	.09/15/2025	1,861		211.15	16,820			15,076		15,076	(5,714)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2023	.09/26/2025	185		205.62	1,623			1,985		1,985	(643)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/13/2023	.10/14/2025	548		204.43	4,782			6,268		6,268	(2,104)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/16/2023	.10/15/2025	1,193		204.45	10,419			13,653		13,653	(4,571)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2023	.10/27/2025	1,379		201.54	11,759			17,946		17,946	(5,642)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2023	.11/14/2025	164		206.94	1,452			1,710		1,710	(570)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2023	.11/17/2025	1,103		206.69	9,713			11,627		11,627	(3,850)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2023	.11/26/2025	34		207.95	299			337		337	(112)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2023	.12/12/2025	377		215.10	3,481			2,704		2,704	(1,017)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2023	.12/15/2025	647		214.78	5,991			4,737		4,737	(1,754)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2023	.12/26/2025	1,129		216.18	10,541			7,777		7,777	(869)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/12/2024	.01/14/2026	539		215.30		5,000		3,949		3,949	(1,050)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/16/2024	.01/15/2026	1,721		213.89		15,861		13,523		13,523	(2,338)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/26/2024	.01/27/2026	561		213.80		5,184		4,473		4,473	(711)					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2024	.02/13/2026	1,090	.....	.....211.04	.....	.....9,913	.....	.....9,994	.....	.....9,994	81	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2024	.02/17/2026	2,268	.....	.....212.09	.....	.....20,731	.....	.....19,890	.....	.....19,890	(842)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2026	66	.....	.....211.73	.....	.....606	.....	.....593	.....	.....593	(13)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2024	.03/13/2026	581	.....	.....213.34	.....	.....5,406	.....	.....4,900	.....	.....4,900	(507)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2024	.03/16/2026	1,233	.....	.....213.36	.....	.....11,441	.....	.....10,404	.....	.....10,404	(1,037)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2024	.03/27/2026	408	.....	.....215.87	.....	.....3,881	.....	.....3,094	.....	.....3,094	(787)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2024	.04/14/2026	558	.....	.....211.38	.....	.....5,157	.....	.....5,236	.....	.....5,236	80	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/15/2024	.04/15/2026	2,105	.....	.....210.02	.....	.....19,271	.....	.....20,919	.....	.....20,919	1,648	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2024	.04/27/2026	137	.....	.....211.12	.....	.....1,267	.....	.....1,313	.....	.....1,313	46	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2026	960	.....	.....214.65	.....	.....9,023	.....	.....7,975	.....	.....7,975	(1,048)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2024	.05/15/2026	1,187	.....	.....215.76	.....	.....11,213	.....	.....9,397	.....	.....9,397	(1,816)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2026	183	.....	.....213.38	.....	.....1,728	.....	.....1,618	.....	.....1,618	(110)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2024	.06/12/2026	332	.....	.....213.94	.....	.....3,181	.....	.....2,904	.....	.....2,904	(277)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/17/2024	.06/15/2026	796	.....	.....213.53	.....	.....7,616	.....	.....6,950	.....	.....6,950	(666)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2024	.06/26/2026	187	.....	.....213.86	.....	.....1,812	.....	.....	.....	.....	.....(1,812)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2021	.07/12/2024	726	.....	.....232.79	10,241	.....	.....	.....	.....	.....	.....(675)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/15/2021	.07/15/2024	150	.....	.....232.84	2,118	.....	.....	.....	.....	.....	.....(143)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2021	.07/26/2024	73	.....	.....233.62	1,030	.....	.....	.....	.....	.....	.....(68)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/13/2021	.08/14/2024	601	.....	.....234.73	8,531	.....	.....	.....	.....	.....	.....(559)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/16/2021	.08/15/2024	532	.....	.....235.01	7,563	.....	.....	.....	.....	.....	.....(484)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2021	.08/27/2024	414	.....	.....234.32	5,878	.....	.....	.....4	.....	.....4	(439)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2021	.09/13/2024	751	.....	.....233.04	10,605	.....	.....	.....30	.....	.....30	(984)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2021	.09/16/2024	385	.....	.....234.06	5,454	.....	.....	.....12	.....	.....12	(461)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2021	.09/27/2024	692	.....	.....231.16	9,664	.....	.....	.....83	.....	.....83	(1,121)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2021	.10/11/2024	1,109	.....	.....231.80	15,369	.....	.....	.....166	.....	.....166	(1,829)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/15/2021	.10/15/2024	411	.....	.....231.30	5,681	.....	.....	.....78	.....	.....78	(711)	.....	.....	.....	.....	- .....	0001

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2021	10/25/2024	731		231.20	10,072			175		175	(1,294)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/12/2021	11/14/2024	984		232.68	13,603			266		266	(1,604)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/15/2021	11/15/2024	129		232.61	1,782			36		36	(212)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/26/2021	11/27/2024	1,205		229.86	16,482			639		639	(2,410)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2021	12/13/2024	976		231.45	13,289			498		498	(1,777)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/15/2021	12/16/2024	194		232.42	2,642			87		87	(333)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2021	12/27/2024	294		234.69	4,037			109		109	(438)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2022	01/14/2025	522		235.42	7,109			219		219	(789)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/18/2022	01/15/2025	428		233.62	5,750			231		231	(728)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2022	01/27/2025	74		230.27	978			68		68	(152)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2022	02/14/2025	87		228.76	1,130			109		109	(191)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/15/2022	02/18/2025	634		228.78	8,207			811		811	(1,382)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2022	03/14/2025	276		228.32	3,515			811		811	(171)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/15/2022	03/17/2025	459		228.85	5,859			1,354		1,354	(294)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2025	376		231.65	4,794			443		443	(684)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/14/2025	86		233.28	1,094			95		95	(152)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/18/2022	04/15/2025	794		232.90	10,138			921		921	(1,430)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/25/2025	1,267		230.48	16,002			1,951		1,951	(2,534)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/14/2025	551		228.88	6,905			1,068		1,068	(1,151)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/16/2022	05/15/2025	2,159		229.29	27,126			4,059		4,059	(4,447)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2022	05/27/2025	564		232.36	7,126			925		925	(1,049)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2022	06/13/2025	163		220.37	1,894			680		680	(439)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/15/2022	06/16/2025	721		221.85	8,464			2,719		2,719	(1,846)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2022	06/27/2025	211		222.24	2,510			795		795	(527)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/15/2022	07/15/2025	1,299		223.29	15,254			4,727		4,727	(3,611)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/12/2022	08/14/2025	1,570		226.15	19,064			5,023		5,023	(3,485)					-	0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2022	.08/15/2025	1,193		226.23	14,526			3,807		3,807	(2,638)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/26/2022	.08/27/2025	2,730		223.06	32,521			11,085		11,085	(6,580)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2022	.09/12/2025	433		219.30	5,035			2,287		2,287	(1,135)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2022	.09/15/2025	1,807		218.61	20,896			10,335		10,335	(4,969)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2022	.09/26/2025	89		212.41	982			705		705	(276)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2022	.10/14/2025	57		211.90	616			466		466	(189)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/18/2022	.10/15/2025	2,380		212.18	27,500			19,326		19,326	(7,854)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2022	.10/27/2025	202		213.29	2,223			1,566		1,566	(637)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2022	.11/14/2025	573		214.74	6,285			4,210		4,210	(1,701)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/18/2022	.11/17/2025	2,390		215.48	26,280			16,969		16,969	(6,955)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/23/2022	.11/26/2025	305		216.24	3,406			2,115		2,115	(864)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2022	.12/12/2025	183		218.48	2,092			1,144		1,144	(474)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2022	.12/15/2025	3,228		218.40	36,801			20,337		20,337	(8,361)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2022	.12/26/2025	626		215.73	6,912			4,562		4,562	(1,721)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/13/2023	.01/14/2026	96		219.03	1,082			605		605	(249)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/17/2023	.01/15/2026	3,095		218.71	34,866			19,873		19,873	(7,677)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2023	.01/27/2026	27		219.51	307			171		171	(69)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2023	.02/17/2026	2,207		217.00	24,285			15,893		15,893	(5,872)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2023	.02/27/2026	1,025		214.73	11,110			8,278		8,278	(2,869)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2023	.03/13/2026	613		213.56	6,681			5,275		5,275	(1,570)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2023	.03/16/2026	2,386		214.14	26,163			20,045		20,045	(6,682)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2023	.03/27/2026	532		214.33	5,871			4,468		4,468	(1,463)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/14/2026	253		217.27	2,811			1,893		1,893	(673)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/17/2023	.04/15/2026	3,275		217.42	36,312			24,364		24,364	(8,645)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/27/2026	1,525		216.45	16,797			11,953		11,953	(4,101)					-	0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/15/2023	.05/15/2026	679		213.59	7,424			6,089		6,089	(1,948)					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/12/2026	61	.....	.....213.48	672			558		558	(171)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/15/2023	.06/15/2026	624	.....	.....214.78	6,914			5,440		5,440	(1,672)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2023	.07/14/2026	200	.....	.....215.15	2,232			1,765		1,765	(544)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/17/2023	.07/15/2026	871	.....	.....214.65	9,705			7,849		7,849	(2,404)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2023	.07/27/2026	2,656	.....	.....215.36	29,916			23,453		23,453	(7,092)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2023	.08/14/2026	942	.....	.....213.40	10,573			9,136		9,136	(2,590)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/15/2023	.08/17/2026	1,826	.....	.....211.97	20,201			18,586		18,586	(5,295)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/25/2023	.08/27/2026	85	.....	.....211.25	938			896		896	(251)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/15/2023	.09/15/2026	1,255	.....	.....211.15	13,701			13,366		13,366	(3,627)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2023	.09/25/2026	943	.....	.....205.62	9,972			12,218		12,218	(3,208)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/13/2023	.10/14/2026	68	.....	.....204.43	720			927		927	(258)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/16/2023	.10/15/2026	1,854	.....	.....204.45	19,443			25,100		25,100	(6,970)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2023	.10/27/2026	382	.....	.....201.54	3,927			5,681		5,681	(1,563)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2023	.11/13/2026	174	.....	.....206.94	1,861			2,192		2,192	(597)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/15/2023	.11/16/2026	798	.....	.....206.69	8,498			10,154		10,154	(2,754)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2023	.11/27/2026	139	.....	.....207.95	1,502			1,708		1,708	(460)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2023	.12/14/2026	19	.....	.....215.10	210			179		179	(49)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/15/2023	.12/15/2026	987	.....	.....214.78	11,088			9,634		9,634	(2,616)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2023	.12/24/2026	916	.....	.....216.18	10,454			8,545		8,545	(2,299)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/12/2024	.01/14/2027	204	.....	.....215.30	.....	.....2,310		1,989		1,989	(321)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/16/2024	.01/15/2027	1,384	.....	.....213.89	.....	.....15,510		14,143		14,143	(1,367)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2024	.02/12/2027	1,099	.....	.....211.04	.....	.....12,064		12,510		12,510	446					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/15/2024	.02/16/2027	462	.....	.....212.09	.....	.....5,116		5,087		5,087	(28)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2024	.02/26/2027	80	.....	.....211.73	.....	.....889		898		898	9					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2024	.03/12/2027	436	.....	.....213.34	.....	.....4,901		4,651		4,651	(250)					-	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/15/2024	.03/15/2027	1,275	.....	.....213.36	.....	.....14,307		13,615		13,615	(692)					-	0001

STATEMENT AS OF JUNE 30, 2024 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 Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.03/27/2024	.03/25/2027	 788	.....	..... 215.87	.....	..... 9,044	.....	..... 7,765	.....	..... 7,765	 (1,279)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.04/12/2024	.04/14/2027	 303	.....	..... 211.38	.....	..... 3,373	.....	..... 3,485	.....	..... 3,485	 112	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.04/15/2024	.04/15/2027	 3,133	.....	..... 210.02	.....	..... 34,611	.....	..... 37,659	.....	..... 37,659	 3,048	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.04/26/2024	.04/27/2027	 1,198	.....	..... 211.12	.....	..... 13,308	.....	..... 13,973	.....	..... 13,973	 665	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.05/14/2024	.05/14/2027	 298	.....	..... 214.65	.....	..... 3,379	.....	..... 3,128	.....	..... 3,128	 (252)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.05/15/2024	.05/17/2027	 848	.....	..... 215.76	.....	..... 9,699	.....	..... 8,592	.....	..... 8,592	 (1,107)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.05/24/2024	.05/27/2027	 309	.....	..... 213.38	.....	..... 3,538	.....	..... 3,393	.....	..... 3,393	 (144)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.06/14/2024	.06/14/2027	 710	.....	..... 213.94	.....	..... 8,269	.....	..... 7,716	.....	..... 7,716	 (553)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.06/17/2024	.06/15/2027	 262	.....	..... 213.53	.....	..... 3,046	.....	..... 2,843	.....	..... 2,843	 (204)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.06/27/2024	.06/25/2027	 496	.....	..... 213.86	.....	..... 5,819	.....	.....	.....	.....	..... (5,819)	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index Account Hedge .	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.07/14/2023	.07/12/2024	 54	.....	..... 4,505.42	 11,346	.....	.....	..... 21,065	.....	..... 21,065	 11,068	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index Account Hedge .	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/17/2023	.07/15/2024	 1,297	.....	..... 4,522.79	 273,402	.....	.....	..... 480,081	.....	..... 480,081	 247,415	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/27/2023	.07/26/2024	 45	.....	..... 4,537.41	 9,628	.....	.....	..... 15,734	.....	..... 15,734	 8,941	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index Account Hedge .	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/14/2023	.08/14/2024	 122	.....	..... 4,489.72	 27,321	.....	.....	..... 58,888	.....	..... 58,888	 33,185	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/15/2023	.08/15/2024	 1,670	.....	..... 4,437.86	 378,981	.....	.....	..... 899,789	.....	..... 899,789	 411,818	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/25/2023	.08/27/2024	 111	.....	..... 4,405.71	 25,519	.....	.....	..... 63,133	.....	..... 63,133	 29,135	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/14/2023	.09/13/2024	 139	.....	..... 4,505.10	 29,666	.....	.....	..... 76,252	.....	..... 76,252	 39,391	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	 2,202	.....	..... 4,450.32	 474,368	.....	.....	..... 1,344,356	.....	..... 1,344,356	 627,086	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/27/2023	.09/27/2024	 36	.....	..... 4,274.51	 8,329	.....	.....	..... 28,789	.....	..... 28,789	 11,583	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	 120	.....	..... 4,327.78	 28,245	.....	.....	..... 98,414	.....	..... 98,414	 40,911	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.10/16/2023	.10/15/2024	 2,054	.....	..... 4,373.63	 471,660	.....	.....	..... 1,596,408	.....	..... 1,596,408	 697,295	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index Account Hedge .	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/27/2023	.10/25/2024	 107	.....	..... 4,117.37	 25,380	.....	.....	..... 114,126	.....	..... 114,126	 40,900	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/14/2023	.11/14/2024	 36	.....	..... 4,495.70	 7,566	.....	.....	..... 26,511	.....	..... 26,511	 13,109	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	 1,491	.....	..... 4,502.88	 313,450	.....	.....	..... 1,091,502	.....	..... 1,091,502	 542,574	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.11/27/2023	.11/27/2024	 207	.....	..... 4,550.43	 39,188	.....	.....	..... 148,805	.....	..... 148,805	 78,175	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	.12/14/2023	.12/13/2024	 142	.....	..... 4,719.55	 52,320	.....	.....	..... 82,482	.....	..... 82,482	 50,228	.....	.....	.....	.....	- .....	0001
JP Morgan Index Call S&P500 OTC European	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	 1,248	.....	..... 4,719.19	 265,899	.....	.....	..... 731,534	.....	..... 731,534	 440,028	.....	.....	.....	.....	- .....	0001

STATEMENT AS OF JUNE 30, 2024 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 ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	79		4,781.58	18,839			43,711		43,711	19,379					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	01/12/2024	01/14/2025	74		4,783.83	15,771			43,313		43,313	27,542					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/16/2024	01/15/2025	1,637		4,765.98	354,835			954,366		954,366	599,531					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	10		4,890.97	2,088			4,835		4,835	2,747					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	02/14/2024	02/14/2025	99		5,000.62	22,572			41,775		41,775	19,202					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	02/15/2024	02/18/2025	1,198		5,029.73	275,388			476,848		476,848	201,460					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2024	02/27/2025	10		5,078.18	2,423			3,748		3,748	1,325					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2024	03/14/2025	90		5,150.48	37,685			29,636		29,636	(8,050)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	03/15/2024	03/17/2025	1,635		5,117.09	404,963			594,003		594,003	189,040					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	47		5,248.49	10,423			12,498		12,498	2,075					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	68		5,123.41	18,114			27,372		27,372	9,258					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/15/2024	04/15/2025	1,539		5,061.82	347,158			710,127		710,127	362,969					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	44		5,099.96	10,900			19,280		19,280	8,380					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	05/14/2024	05/14/2025	99		5,246.68	24,018			33,936		33,936	9,918					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/15/2024	05/15/2025	1,204		5,308.15	497,291			358,463		358,463	(138,828)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	51		5,304.72	21,029			15,764		15,764	(5,264)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2024	06/13/2025	99		5,431.60	18,593			24,031		24,031	5,438					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	06/17/2024	06/16/2025	1,048		5,473.23	264,957			226,895		226,895	(38,062)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIQLXP3B76	06/27/2024	06/27/2025	51		5,482.87	13,310			11,495		11,495	(1,815)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/17/2023	07/15/2024	659		4,522.79	43,210			71,463		71,463	59,867					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/17/2023	07/15/2024	610		4,522.79	43,009			75,539		75,539	63,073					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/17/2023	07/15/2024	94		4,522.79	19,504			44,657		44,657	34,798					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/15/2023	08/15/2024	633		4,437.86	35,368			106,799		106,799	76,104					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/15/2023	08/15/2024	738		4,437.86	44,868			136,015		136,015	97,028					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/15/2023	08/15/2024	73		4,437.86	15,131			41,006		41,006	28,929					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2023	09/16/2024	1,368		4,450.32	76,125			206,484		206,484	117,097					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/15/2023	09/16/2024	1,102		4,450.32	66,218			182,718		182,718	105,213					-	0001

STATEMENT AS OF JUNE 30, 2024 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 ZBUT11V806EZRVTWT807	09/15/2023	09/16/2024	156		4,450.32	32,294			85,473		85,473	55,186					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	1,016		4,373.63	52,439			204,915		204,915	82,212					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	683		4,373.63	37,960			148,498		148,498	60,912					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	94		4,373.63	19,865			65,538		65,538	39,848					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	395		4,502.88	20,980			65,345		65,345	24,509					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	694		4,502.88	40,287			124,175		124,175	48,078					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/15/2023	11/15/2024	32		4,502.88	8,378			21,255		21,255	12,977					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	12/15/2023	12/16/2024	457		4,719.19	26,507			61,739		61,739	24,426					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	12/15/2023	12/16/2024	562		4,719.19	35,523			82,431		82,431	34,031					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	12/15/2023	12/16/2024	107		4,719.19	26,567			55,140		55,140	37,934					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2025	741		4,765.98		40,595		76,882		76,882	36,287					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/16/2024	01/15/2025	945		4,765.98		61,227		115,923		115,923	54,695					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	559		5,029.73		30,921		48,064		48,064	17,143					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	452		5,029.73		27,479		42,353		42,353	14,873					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/15/2024	02/18/2025	64		5,029.73		11,392		16,637		16,637	5,245					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	737		5,117.09		38,474		49,558		49,558	11,084					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	970		5,117.09		55,089		71,122		71,122	16,033					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/15/2024	03/17/2025	40		5,117.09		7,405		9,076		9,076	1,671					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	627		5,061.82		31,105		54,265		54,265	23,160					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	663		5,061.82		36,266		61,895		61,895	25,629					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/15/2024	04/15/2025	80		5,061.82		14,733		20,926		20,926	6,193					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	05/15/2024	05/15/2025	538		5,308.15		31,130		38,970		38,970	7,840					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	05/15/2024	05/15/2025	549		5,308.15		34,677		42,990		42,990	8,313					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	05/15/2024	05/15/2025	36		5,308.15		7,182		7,756		7,756	574					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	06/17/2024	06/16/2025	416		5,473.23		26,174		24,206		24,206	(1,968)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	06/17/2024	06/16/2025	546		5,473.23		37,636		34,300		34,300	(3,336)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	06/17/2024	06/16/2025	108		5,473.23		22,792		18,389		18,389	(4,403)					-	0001

STATEMENT AS OF JUNE 30, 2024 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	.07/14/2023	.07/12/2024	198	4,505.42	75,290			189,565		189,565	102,810					-	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			3,326,088		3,326,088	1,815,177					-	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			84,014		84,014	49,138					-	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			245,531		245,531	133,201					-	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			373,844		373,844	187,839					-	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			3,804,882		3,804,882	1,886,895					-	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			115,004		115,004	60,478					-	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			308,307		308,307	148,190					-	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			366,282		366,282	184,460					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.09/15/2023	.09/16/2024	5,221	4,450.32	2,077,030			5,422,512		5,422,512	2,639,396					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.09/15/2023	.09/16/2024	141	4,548.23	47,301			133,238		133,238	68,411					-	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			437,335		437,335	191,588					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	336	4,327.78	137,350			396,250		396,250	178,154					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.10/16/2023	.10/15/2024	4,590	4,373.63	1,877,013			5,211,348		5,211,348	2,395,154					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.10/16/2023	.10/15/2024	105	4,465.48	36,972			110,274		110,274	53,151					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.10/27/2023	.10/25/2024	459	4,117.37	185,240			637,053		637,053	256,086					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/14/2023	.11/14/2024	349	4,495.70	134,168			360,971		360,971	172,464					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	2,958	4,502.88	1,140,967			3,038,530		3,038,530	1,455,410					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW807	.11/15/2023	.11/15/2024	112	4,608.70	35,823			104,175		104,175	52,615					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.11/27/2023	.11/27/2024	271	4,550.43	101,716			267,280		267,280	129,557					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan		.12/14/2023	.12/13/2024	315	4,719.55	116,311			265,360		265,360	140,236					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	2,848	4,719.19	1,109,688			2,404,579		2,404,579	1,265,490					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW807	.12/15/2023	.12/16/2024	67	4,832.45	21,349			49,835		49,835	28,234					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan		.12/27/2023	.12/27/2024	335	4,781.58	127,285			266,555		266,555	81,082					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/12/2024	.01/14/2025	380	4,783.83		146,894		303,051		303,051	156,157					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	3,906	4,765.98		1,530,317		3,105,523		3,105,523	1,575,206					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	96	4,880.36		30,503		66,894		66,894	36,391					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	204	4,890.97		80,761		145,644		145,644	64,883					-	0001

STATEMENT AS OF JUNE 30, 2024 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)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	02/14/2025	497	5,000.62		208,090		318,445		318,445	110,355					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/15/2024	02/18/2025	3,160	5,029.73		1,317,613		1,952,918		1,952,918	635,305					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/15/2024	02/18/2025	92	5,150.44		31,181		48,228		48,228	17,048					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/27/2024	02/27/2025	251	5,078.18		101,063		147,617		147,617	46,554					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/14/2024	03/14/2025	437	5,150.48		183,849		243,931		243,931	60,082					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/15/2024	03/17/2025	3,196	5,117.09		1,419,701		1,870,440		1,870,440	450,739					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/15/2024	03/17/2025	81	5,219.43		30,719		41,023		41,023	10,304					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	185	5,248.49		78,137		91,961		91,961	13,824					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	560	5,123.41		260,728		339,594		339,594	78,866					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/15/2024	04/15/2025	3,408	5,061.82		1,514,448		2,229,410		2,229,410	714,962					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/15/2024	04/15/2025	95	5,163.06		36,246		54,747		54,747	18,502					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	227	5,099.96		100,696		143,764		143,764	43,067					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2024	05/14/2025	260	5,246.68		114,272		145,583		145,583	31,311					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/15/2024	05/15/2025	2,551	5,308.15		1,053,554		1,321,787		1,321,787	268,233					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/15/2024	05/15/2025	66	5,414.31		22,974		29,537		29,537	6,563					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	113	5,304.72		47,079		59,894		59,894	12,815					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2024	06/13/2025	330	5,431.60		138,739		155,119		155,119	16,380					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/17/2024	06/16/2025	2,374	5,473.23		1,070,706		1,056,574		1,056,574	(14,132)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/17/2024	06/16/2025	71	5,607.32		26,013		25,991		25,991	(22)					-	0001
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/27/2024	06/27/2025	86	5,482.87		40,337		38,772		38,772	(1,565)					-	0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										22,830,127	14,340,526	0	65,579,493	XXX	65,579,493	25,894,691	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										22,830,127	14,340,526	0	65,579,493	XXX	65,579,493	25,894,691	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				US - Chicago Board																		
Tidewater Warrant 88642R133	Tidewater	N/A		549300UJMTB7PD2UT305	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										22,830,127	14,340,526	0	65,579,493	XXX	65,579,493	25,894,691	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

STATEMENT AS OF JUNE 30, 2024 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)
0499999999. Total Purchased Options										22,830,127	14,340,526	0	65,579,493	XXX	65,579,493	25,894,691	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	JP Morgan	03/14/2024	03/14/2025	24	5,575	5,575.00		(4,506)		(6,569)		(6,569)	(2,063)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	06/14/2024	06/13/2025	79	5,934	5,934.00		(11,422)		(16,093)		(16,093)	(4,671)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/12/2024	01/14/2025	106	4,927	4,927.00		(31,191)		(71,544)		(71,544)	(40,353)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/15/2024	02/18/2025	984	5,130	5,130.00		(163,317)		(302,407)		(302,407)	(139,090)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	06/17/2024	06/16/2025	110	5,561	5,561.00		(21,180)		(18,256)		(18,256)	2,924					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/26/2024	01/27/2025	14	5,246	5,246.00		(2,609)		(6,004)		(6,004)	(3,395)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	05/15/2024	05/15/2025	84	5,690	5,690.00		(16,457)		(23,899)		(23,899)	(7,443)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/12/2024	04/14/2025	35	5,290	5,290.00		(5,887)		(9,312)		(9,312)	(3,425)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	06/17/2024	06/16/2025	123	5,829	5,829.00		(29,141)		(30,706)		(30,706)	(1,565)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/26/2024	04/25/2025	61	5,597	5,597.00		(10,536)		(18,258)		(18,258)	(7,722)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	03/14/2024	03/14/2025	63	5,253	5,253.00		(22,227)		(30,070)		(30,070)	(7,843)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	04/15/2024	04/15/2025	180	5,128	5,128.00		(72,519)		(108,934)		(108,934)	(36,416)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	05/14/2024	05/14/2025	51	5,391	5,391.00		(17,702)		(23,478)		(23,478)	(5,775)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	01/26/2024	01/27/2025	62	4,989	4,989.00		(20,484)		(39,471)		(39,471)	(18,988)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	04/26/2024	04/25/2025	84	5,227	5,227.00		(30,337)		(45,496)		(45,496)	(15,159)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	05/15/2024	05/15/2025	66	5,454	5,454.00		(21,380)		(27,837)		(27,837)	(6,457)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2024	02/14/2025	65	5,113	5,113.00		(10,222)		(20,957)		(20,957)	(10,734)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	01/12/2024	01/14/2025	190	4,880	4,880.00		(61,132)		(135,445)		(135,445)	(74,313)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	05/15/2024	05/15/2025	85	5,727	5,727.00		(18,405)		(5,597)		(5,597)	12,807					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	04/15/2024	04/15/2025	1,495	5,150	5,150.00		(580,004)		(877,286)		(877,286)	(297,282)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	02/14/2024	02/14/2025	140	5,126	5,126.00		(46,895)		(75,747)		(75,747)	(28,852)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	05/14/2024	05/14/2025	91	5,627	5,627.00		(20,304)		(29,067)		(29,067)	(8,763)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	02/15/2024	02/18/2025	174	5,110	5,110.00		(30,888)		(56,572)		(56,572)	(25,684)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	02/27/2024	02/27/2025	10	5,269	5,269.00		(1,097)		(2,124)		(2,124)	(1,027)					-	0001

STATEMENT AS OF JUNE 30, 2024 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	.06/17/2024	.06/16/2025	71	5,635	5,635.00	(24,492)	(24,890)	(24,890)		(24,890)	(398)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.01/26/2024	.01/27/2025	52	5,050	5,050.00	(15,084)	(30,172)	(30,172)		(30,172)	(15,088)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		.05/24/2024	.05/27/2025	104	5,464	5,464.00	(32,725)	(44,205)	(44,205)		(44,205)	(11,479)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/17/2024	.06/16/2025	48	5,788	5,788.00	(12,455)	(13,032)	(13,032)		(13,032)	(577)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	50	5,365	5,365.00	(8,495)	(12,671)	(12,671)		(12,671)	(4,176)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.05/15/2024	.05/15/2025	165	5,648	5,648.00	(35,679)	(50,679)	(50,679)		(50,679)	(15,000)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	2	5,795	5,795.00	(272)	(459)	(459)		(459)	(186)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	51	5,437	5,437.00	(13,444)	(11,062)	(11,062)		(11,062)	2,382					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	10	5,038	5,038.00	(1,222)	(3,516)	(3,516)		(3,516)	(2,294)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.02/15/2024	.02/18/2025	141	5,334	5,334.00	(33,133)	(54,865)	(54,865)		(54,865)	(21,732)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		.06/14/2024	.06/13/2025	99	5,567	5,567.00	(7,112)	(16,094)	(16,094)		(16,094)	(8,982)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/17/2024	.06/16/2025	454	5,583	5,583.00	(170,402)	(171,982)	(171,982)		(171,982)	(1,580)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2024	.03/17/2025	1,295	5,219	5,219.00	(237,909)	(359,006)	(359,006)		(359,006)	(121,097)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/27/2024	.06/27/2025	32	5,565	5,565.00	(6,386)	(5,608)	(5,608)		(5,608)	778					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2024	.02/18/2025	137	5,090	5,090.00	(51,549)	(78,264)	(78,264)		(78,264)	(26,715)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.03/15/2024	.03/17/2025	1,292	5,207	5,207.00	(498,620)	(667,649)	(667,649)		(667,649)	(169,028)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		.05/15/2024	.05/15/2025	111	5,382	5,382.00	(40,529)	(51,890)	(51,890)		(51,890)	(11,362)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.06/17/2024	.06/16/2025	92	5,911	5,911.00	(18,368)	(19,822)	(19,822)		(19,822)	(1,454)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		.02/27/2024	.02/27/2025	52	5,256	5,256.00	(15,253)	(23,706)	(23,706)		(23,706)	(8,453)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.04/12/2024	.04/14/2025	33	5,226	5,226.00	(6,700)	(10,478)	(10,478)		(10,478)	(3,779)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		.04/15/2024	.04/15/2025	179	5,371	5,371.00	(46,960)	(76,822)	(76,822)		(76,822)	(29,863)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	67	5,192	5,192.00	(22,103)	(33,549)	(33,549)		(33,549)	(11,445)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	44	5,266	5,266.00	(14,823)	(22,495)	(22,495)		(22,495)	(7,672)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	1,436	4,849	4,849.00	(481,542)	(1,037,423)	(1,037,423)		(1,037,423)	(555,881)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2024	.03/17/2025	77	5,450	5,450.00	(19,169)	(26,539)	(26,539)		(26,539)	(7,370)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.02/15/2024	.02/18/2025	1,557	5,130	5,130.00	(545,038)	(838,132)	(838,132)		(838,132)	(293,094)					-	0001

STATEMENT AS OF JUNE 30, 2024 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	JP Morgan ZBUT11V806EZRVTWT807	.02/27/2024	.02/27/2025	82	5,205	5,205.00		(26,539)		(40,463)		(40,463)	(13,924)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2024	.06/27/2025	22	5,990	5,990.00		(3,969)		(4,258)		(4,258)	(289)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/27/2024	.06/27/2025	57	5,634	5,634.00		(20,748)		(20,466)		(20,466)	282					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	425	5,100	5,100.00		(82,924)		(219,371)		(219,371)	(136,447)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	33	5,188	5,188.00		(3,969)		(8,559)		(8,559)	(4,591)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.05/15/2024	.05/15/2025	414	5,414	5,414.00		(142,957)		(184,808)		(184,808)	(41,851)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/15/2024	.02/18/2025	92	5,176	5,176.00		(29,557)		(46,456)		(46,456)	(16,899)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.03/15/2024	.03/17/2025	61	5,168	5,168.00		(24,991)		(33,274)		(33,274)	(8,283)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.03/14/2024	.03/14/2025	70	5,266	5,266.00		(24,509)		(33,235)		(33,235)	(8,726)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/12/2024	.04/14/2025	294	5,239	5,239.00		(115,168)		(153,116)		(153,116)	(37,948)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	1,668	4,861	4,861.00		(547,347)		(1,188,349)		(1,188,349)	(641,002)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.06/14/2024	.06/13/2025	142	5,554	5,554.00		(48,596)		(56,174)		(56,174)	(7,578)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.05/24/2024	.05/27/2025	4	5,570	5,570.00		(1,003)		(1,429)		(1,429)	(426)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/12/2024	.04/14/2025	70	5,290	5,290.00		(25,403)		(34,034)		(34,034)	(8,631)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.05/15/2024	.05/15/2025	1,101	5,401	5,401.00		(389,313)		(501,264)		(501,264)	(111,951)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.02/15/2024	.02/18/2025	1,057	5,118	5,118.00		(377,825)		(579,047)		(579,047)	(201,222)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.01/12/2024	.01/14/2025	74	4,915	4,915.00		(9,754)		(33,915)		(33,915)	(24,161)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.03/15/2024	.03/17/2025	114	5,207	5,207.00		(21,821)		(32,885)		(32,885)	(11,065)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.03/14/2024	.03/14/2025	173	5,292	5,292.00		(57,614)		(78,524)		(78,524)	(20,910)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.06/14/2024	.06/13/2025	109	5,581	5,581.00		(35,328)		(41,188)		(41,188)	(5,860)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	1,376	4,861	4,861.00		(213,561)		(676,118)		(676,118)	(462,557)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	.03/14/2024	.03/14/2025	106	5,318	5,318.00		(33,627)		(46,060)		(46,060)	(12,434)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	168	4,840	4,840.00		(28,104)		(85,923)		(85,923)	(57,819)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.05/14/2024	.05/14/2025	61	5,365	5,365.00		(22,315)		(29,385)		(29,385)	(7,071)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/16/2024	.01/15/2025	96	4,904	4,904.00		(28,799)		(64,955)		(64,955)	(36,156)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/17/2024	.06/16/2025	288	5,596	5,596.00		(49,865)		(42,768)		(42,768)	7,097					-	0001

STATEMENT AS OF JUNE 30, 2024 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 ZBUT11V806EZRVTTWT807	.06/17/2024	.06/16/2025	519	5,583	5,583.00		(93,720)		(80,527)		(80,527)	13,193					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.05/15/2024	.05/15/2025	48	5,401	5,401.00		(16,688)		(11,040)		(11,040)	5,647					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.04/26/2024	.04/25/2025	38	5,380	5,380.00		(10,398)		(16,404)		(16,404)	(6,006)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.06/17/2024	.06/16/2025	890	5,569	5,569.00		(341,804)		(344,249)		(344,249)	(2,445)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.03/15/2024	.03/17/2025	81	5,248	5,248.00		(29,228)		(39,334)		(39,334)	(10,105)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.01/16/2024	.01/15/2025	114	5,066	5,066.00		(24,026)		(61,620)		(61,620)	(37,594)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.06/17/2024	.06/16/2025	131	5,911	5,911.00		(6,525)		(5,598)		(5,598)	927					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.04/12/2024	.04/14/2025	42	5,546	5,546.00		(9,554)		(13,358)		(13,358)	(3,804)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.03/15/2024	.03/17/2025	87	5,501	5,501.00		(5,798)		(7,435)		(7,435)	(1,637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.04/15/2024	.04/15/2025	201	5,148	5,148.00		(33,402)		(77,853)		(77,853)	(44,451)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.04/15/2024	.04/15/2025	1,279	5,163	5,163.00		(201,865)		(479,859)		(479,859)	(277,994)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.02/27/2024	.02/27/2025	49	5,459	5,459.00		(9,155)		(15,602)		(15,602)	(6,447)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.02/15/2024	.02/18/2025	268	5,369	5,369.00		(57,921)		(97,440)		(97,440)	(39,519)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.02/14/2024	.02/14/2025	106	5,163	5,163.00		(33,142)		(54,293)		(54,293)	(21,151)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.06/17/2024	.06/16/2025	548	5,624	5,624.00		(191,872)		(194,690)		(194,690)	(2,818)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.06/17/2024	.06/16/2025	106	5,843	5,843.00		(24,444)		(25,894)		(25,894)	(1,450)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.01/16/2024	.01/15/2025	93	5,181	5,181.00		(2,999)		(18,410)		(18,410)	(15,411)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.01/12/2024	.01/14/2025	84	5,155	5,155.00		(14,669)		(41,212)		(41,212)	(26,543)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.05/24/2024	.05/27/2025	3	5,676	5,676.00		(635)		(966)		(966)	(332)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.02/14/2024	.02/14/2025	23	5,363	5,363.00		(4,659)		(8,296)		(8,296)	(3,637)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.05/15/2024	.05/15/2025	88	5,388	5,388.00		(31,248)		(21,013)		(21,013)	10,235					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.04/15/2024	.04/15/2025	1,462	5,163	5,163.00		(555,733)		(843,996)		(843,996)	(288,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.05/15/2024	.05/15/2025	677	5,441	5,441.00		(222,952)		(290,670)		(290,670)	(67,718)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	.05/15/2024	.05/15/2025	984	5,414	5,414.00		(335,834)		(218,164)		(218,164)	117,670					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	.01/26/2024	.01/27/2025	76	5,001	5,001.00		(24,349)		(47,249)		(47,249)	(22,901)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	.03/15/2024	.03/17/2025	1,384	5,219	5,219.00		(523,434)		(701,812)		(701,812)	(178,378)					-	0001

STATEMENT AS OF JUNE 30, 2024 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	02/14/2024	185	5,113	5,113.00		(63,374)		(101,898)		(101,898)	(38,524)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76 ZBUT11V806EZRVTTWT807	05/14/2024	49	5,404	5,404.00		(7,327)		(11,083)		(11,083)	(3,756)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		04/15/2024	92	5,429	5,429.00		(21,436)		(35,935)		(35,935)	(14,499)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	43	5,251	5,251.00		(11,377)		(19,296)		(19,296)	(7,919)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76 ZBUT11V806EZRVTTWT807	03/15/2024	129	5,475	5,475.00		(30,737)		(42,679)		(42,679)	(11,943)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/15/2024	95	5,191	5,191.00		(34,614)		(52,791)		(52,791)	(18,177)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		04/15/2024	59	5,457	5,457.00		(1,626)		(9,107)		(9,107)	(7,481)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	06/17/2024	113	5,550	5,550.00		(44,671)		(44,901)		(44,901)	(231)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	03/15/2024	139	5,194	5,194.00		(27,438)		(41,320)		(41,320)	(13,882)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	03/15/2024	120	5,434	5,434.00		(30,946)		(42,751)		(42,751)	(11,806)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	03/15/2024	133	5,184	5,184.00		(53,254)		(71,069)		(71,069)	(17,815)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	06/27/2024	7	5,757	5,757.00		(2,189)		(2,204)		(2,204)	(15)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/26/2024	44	5,253	5,253.00		(6,805)		(13,758)		(13,758)	(6,952)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	06/27/2024	20	5,647	5,647.00		(3,056)		(2,691)		(2,691)	365					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/16/2024	264	4,823	4,823.00		(92,754)		(196,518)		(196,518)	(103,764)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76 ZBUT11V806EZRVTTWT807	05/14/2024	56	5,417	5,417.00		(18,547)		(24,800)		(24,800)	(6,253)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan		03/14/2024	90	5,357	5,357.00		(26,206)		(15,070)		(15,070)	11,137					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	154	5,252	5,252.00		(59,080)		(78,689)		(78,689)	(19,609)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76 ZBUT11V806EZRVTTWT807	02/15/2024	40	5,392	5,392.00		(2,323)		(4,189)		(4,189)	(1,866)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	46	5,367	5,367.00		(16,019)		(19,012)		(19,012)	(2,992)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	47	5,537	5,537.00		(11,846)		(14,247)		(14,247)	(2,400)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	47	5,380	5,380.00		(4,298)		(7,940)		(7,940)	(3,643)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	92	5,406	5,406.00		(29,966)		(35,656)		(35,656)	(5,691)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	10/16/2023	437	4,435	4,435.00	(159,676)			(469,869)		(469,869)	(222,906)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2023	74	5,059	5,059.00	(14,008)			(40,174)		(40,174)	(25,773)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	121	4,619	4,619.00	(36,476)			(111,122)		(111,122)	(56,502)					-	0001

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	2,334	4,528	4,528.00	(805,148)			(2,246,478)		(2,246,478)	(1,140,981)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/15/2023	.08/15/2024	123	4,562	4,562.00	(39,890)			(112,024)		(112,024)	(59,768)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.10/16/2023	.10/15/2024	2,173	4,450	4,450.00	(773,626)			(2,305,770)		(2,305,770)	(1,102,590)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/15/2023	.08/15/2024	205	4,744	4,744.00	(13,332)			(47,958)		(47,958)	(34,778)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/14/2023	.11/14/2024	111	4,597	4,597.00	(35,024)			(104,301)		(104,301)	(52,408)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	85	4,575	4,575.00	(13,782)			(55,944)		(55,944)	(29,688)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/17/2023	.07/15/2024	169	4,812	4,812.00	(34,088)			(110,342)		(110,342)	(73,305)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	112	4,515	4,515.00	(19,300)			(61,408)		(61,408)	(30,932)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/14/2023	.08/14/2024	122	4,624	4,624.00	(16,805)			(42,610)		(42,610)	(29,437)					-	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	4,539.00	(624,657)			(1,759,452)		(1,759,452)	(899,042)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/17/2023	.07/15/2024	132	4,568	4,568.00	(46,045)			(118,674)		(118,674)	(66,678)					-	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	4,613.00	(151,590)			(284,720)		(284,720)	(173,689)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	112	4,633	4,633.00	(33,794)			(101,557)		(101,557)	(51,987)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTT807	.11/27/2023	.11/27/2024	70	4,676	4,676.00	(20,498)			(60,621)		(60,621)	(31,432)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	151	4,436	4,436.00	(51,148)			(162,712)		(162,712)	(77,356)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.10/16/2023	.10/15/2024	409	4,658	4,658.00	(96,194)			(352,002)		(352,002)	(188,098)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTT807	.11/27/2023	.11/27/2024	87	4,698	4,698.00	(24,295)			(73,531)		(73,531)	(38,694)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.08/15/2023	.08/15/2024	302	4,724	4,724.00	(69,627)			(225,971)		(225,971)	(133,767)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/25/2023	.08/27/2024	157	4,505	4,505.00	(54,313)			(151,757)		(151,757)	(77,211)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTT807	.12/14/2023	.12/13/2024	142	4,838	4,838.00	(41,632)			(66,262)		(66,262)	(44,557)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	100	4,785	4,785.00	(16,853)			(52,223)		(52,223)	(33,258)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/27/2023	.10/25/2024	232	4,200	4,200.00	(81,031)			(304,086)		(304,086)	(127,121)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/27/2023	.10/25/2024	114	4,220	4,220.00	(38,256)			(146,421)		(146,421)	(61,822)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.10/16/2023	.10/15/2024	340	4,448	4,448.00	(60,588)			(239,019)		(239,019)	(112,157)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.08/25/2023	.08/27/2024	111	4,549	4,549.00	(15,535)			(47,432)		(47,432)	(26,827)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	ZBUT11V806EZRVTT807	.12/27/2023	.12/27/2024	108	4,889	4,889.00	(33,486)			(75,808)		(75,808)	(23,472)					-	0001

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	1,505	4,539	4,539.00	(237,038)			(785,963)		(785,963)	(407,945)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/14/2023	.09/13/2024	37	4,606	4,606.00	(5,379)			(16,525)		(16,525)	(9,752)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	67	4,856	4,856.00	(20,192)			(48,422)		(48,422)	(27,819)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.12/27/2023	.12/27/2024	66	4,901	4,901.00	(7,900)			(29,004)		(29,004)	(13,231)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	48	4,458	4,458.00	(7,356)			(32,900)		(32,900)	(15,555)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	49	4,468	4,468.00	(15,466)			(50,634)		(50,634)	(24,482)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	224	4,731	4,731.00	(50,548)			(171,441)		(171,441)	(98,387)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	1,329	4,593	4,593.00	(432,287)			(1,251,732)		(1,251,732)	(627,042)					-	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	4,613.00	(486,397)			(1,300,427)		(1,300,427)	(752,622)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.10/16/2023	.10/15/2024	1,606	4,461	4,461.00	(274,638)			(1,109,819)		(1,109,819)	(527,664)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	81	4,836	4,836.00	(15,416)			(58,140)		(58,140)	(33,865)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	71	4,802	4,802.00	(11,244)			(35,815)		(35,815)	(23,141)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/17/2023	.07/15/2024	181	4,595	4,595.00	(28,919)			(53,940)		(53,940)	(31,794)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.09/15/2023	.09/16/2024	98	4,495	4,495.00	(35,883)			(97,485)		(97,485)	(48,620)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.12/14/2023	.12/13/2024	188	4,826	4,826.00	(56,402)			(140,780)		(140,780)	(79,760)					-	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	4,706.00	(66,518)			(220,001)		(220,001)	(124,176)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.07/17/2023	.07/15/2024	101	4,652	4,652.00	(36,600)			(81,744)		(81,744)	(48,547)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/27/2023	.09/27/2024	102	4,371	4,371.00	(34,910)			(114,213)		(114,213)	(52,625)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/14/2023	.09/13/2024	104	4,606	4,606.00	(33,776)			(92,366)		(92,366)	(49,205)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.10/13/2023	.10/11/2024	73	4,425	4,425.00	(12,512)			(52,465)		(52,465)	(23,998)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	.12/27/2023	.12/27/2024	13	5,260	5,260.00	(366)			(1,485)		(1,485)	(431)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	1,329	4,593	4,593.00	(202,855)			(855,388)		(855,388)	(461,561)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	237	4,557	4,557.00	(82,398)			(231,249)		(231,249)	(113,762)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.12/15/2023	.12/16/2024	143	4,781	4,781.00	(49,628)			(112,802)		(112,802)	(61,873)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.11/15/2023	.11/15/2024	1,155	4,582	4,582.00	(383,670)			(1,099,989)		(1,099,989)	(547,881)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.09/14/2023	.09/13/2024	102	4,640	4,640.00	(13,037)			(42,376)		(42,376)	(26,168)					-	0001

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW1807	12/14/2023	12/13/2024	126	4,849	4,849.00	(35,983)			(91,712)		(91,712)	(52,698)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/15/2023	08/15/2024	1,535	4,527	4,527.00	(529,656)			(1,446,696)		(1,446,696)	(755,825)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2023	12/16/2024	251	5,097	5,097.00	(43,176)			(128,744)		(128,744)	(84,229)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	102	4,445	4,445.00	(30,283)			(106,266)		(106,266)	(50,961)					-	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	4,766.00	(11,659)			(61,436)		(61,436)	(42,745)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/15/2023	08/15/2024	1,490	4,516	4,516.00	(524,335)			(1,420,186)		(1,420,186)	(737,138)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/14/2023	07/12/2024	54	4,618	4,618.00	(7,393)			(14,975)		(14,975)	(9,804)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/17/2023	07/15/2024	169	4,586	4,586.00	(56,653)			(148,119)		(148,119)	(84,207)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2023	11/15/2024	78	4,859	4,859.00	(13,951)			(54,145)		(54,145)	(31,956)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/15/2023	12/16/2024	1,243	4,814	4,814.00	(405,793)			(943,602)		(943,602)	(528,520)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2023	11/15/2024	78	4,570	4,570.00	(26,595)			(75,501)		(75,501)	(37,394)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/15/2023	08/15/2024	194	4,704	4,704.00	(46,753)			(148,794)		(148,794)	(86,878)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	194	4,692	4,692.00	(53,192)			(151,097)		(151,097)	(85,678)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW1807	11/27/2023	11/27/2024	22	4,664	4,664.00	(2,544)			(13,071)		(13,071)	(7,613)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/16/2023	10/15/2024	105	4,487	4,487.00	(35,082)			(108,043)		(108,043)	(52,672)					-	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	4,517.00	(76,411)			(211,249)		(211,249)	(106,646)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	268	4,640	4,640.00	(81,155)			(228,204)		(228,204)	(124,023)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	45	4,719	4,719.00	(4,677)			(7,683)		(7,683)	(5,969)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/16/2023	10/15/2024	1,571	4,461	4,461.00	(548,465)			(1,650,787)		(1,650,787)	(793,870)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	10	4,945	4,945.00	(205)			(2,834)		(2,834)	(2,131)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	115	4,764	4,764.00	(28,556)			(81,437)		(81,437)	(51,415)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/25/2023	08/27/2024	133	4,527	4,527.00	(44,034)			(125,386)		(125,386)	(64,607)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	117	4,698	4,698.00	(29,747)			(98,434)		(98,434)	(52,487)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/17/2023	07/15/2024	99	4,821	4,821.00	(5,334)			(7,119)		(7,119)	(6,074)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/14/2023	07/12/2024	198	4,618	4,618.00	(59,964)			(167,327)		(167,327)	(97,686)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/15/2023	11/15/2024	78	4,931	4,931.00	(2,105)			(24,385)		(24,385)	(18,285)					-	0001

STATEMENT AS OF JUNE 30, 2024 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	08/15/2023	08/15/2024	272	4,513	4,513.00	(47,831)		(126,219)		(126,219)	(64,223)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/17/2023	07/15/2024	204	4,783	4,783.00	(44,341)		(139,117)		(139,117)	(90,575)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2023	12/16/2024	141	5,191	5,191.00	(3,020)		(20,121)		(20,121)	(17,089)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	141	4,570	4,570.00	(44,974)		(130,160)		(130,160)	(67,650)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	188	4,602	4,602.00	(61,634)		(163,080)		(163,080)	(87,394)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	186	5,005	5,005.00	(48)		(51,242)		(51,242)	(39,926)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/16/2023	10/15/2024	109	4,728	4,728.00	(5,938)		(46,532)		(46,532)	(29,484)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	379	4,528	4,528.00	(62,082)		(202,188)		(202,188)	(103,524)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	69	4,653	4,653.00	(21,210)		(61,308)		(61,308)	(31,347)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	157	4,392	4,392.00	(51,640)		(172,231)		(172,231)	(80,263)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	149	4,628	4,628.00	(48,995)		(124,769)		(124,769)	(71,714)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2023	12/16/2024	1,137	4,802	4,802.00	(379,390)		(874,945)		(874,945)	(486,480)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	107	4,220	4,220.00	(18,448)		(103,286)		(103,286)	(40,196)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	118	4,414	4,414.00	(41,523)		(129,678)		(129,678)	(60,964)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/15/2023	08/15/2024	171	4,496	4,496.00	(62,532)		(166,876)		(166,876)	(85,603)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	26	4,619	4,619.00	(3,495)		(16,269)		(16,269)	(9,035)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/15/2023	09/16/2024	219	4,506	4,506.00	(78,602)		(215,389)		(215,389)	(108,077)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	46	4,994	4,994.00	(5,899)		(26,609)		(26,609)	(16,726)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	113	4,241	4,241.00	(36,592)		(142,912)		(142,912)	(60,948)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	18	4,717	4,717.00	(3,285)		(14,127)		(14,127)	(7,859)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	87	4,913	4,913.00	(25,628)		(59,064)		(59,064)	(18,231)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	140	4,937	4,937.00	(39,232)		(92,223)		(92,223)	(28,321)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/17/2023	07/15/2024	1,331	4,602	4,602.00	(433,392)		(1,147,826)		(1,147,826)	(659,360)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/15/2023	08/15/2024	1,194	4,527	4,527.00	(200,405)		(537,676)		(537,676)	(278,978)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	36	4,403	4,403.00	(5,421)		(24,227)		(24,227)	(11,166)					-	0001
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/15/2023	12/16/2024	936	4,814	4,814.00	(141,786)		(462,737)		(462,737)	(302,095)					-	0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(10,593,076)	(9,380,855)	0	(45,292,147)	XXX	(45,292,147)	(21,212,785)	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 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)
0709999999. Subtotal - Written Options - Hedging Other										(10,593,076)	(9,380,855)	0	(45,292,147)	XXX	(45,292,147)	(21,212,785)	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										(10,593,076)	(9,380,855)	0	(45,292,147)	XXX	(45,292,147)	(21,212,785)	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										(10,593,076)	(9,380,855)	0	(45,292,147)	XXX	(45,292,147)	(21,212,785)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										12,237,051	4,959,671	0	20,287,346	XXX	20,287,346	4,681,906	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										12,237,051	4,959,671	0	20,287,346	XXX	20,287,346	4,681,906	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

[illegible]

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

[illegible]

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

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

[illegible]

STATEMENT AS OF JUNE 30, 2024 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999.	Total - U.S. Government Bonds			0	0	XXX
0309999999.	Total - All Other Government Bonds			0	0	XXX
0509999999.	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999.	Total - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999.	Total - U.S. Special Revenues Bonds			0	0	XXX
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999.	Total - Hybrid Securities			0	0	XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999.	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999.	Total - Issuer Obligations			0	0	XXX
2429999999.	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999.	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999.	Total - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999.	Total - SVO Identified Funds			0	0	XXX
2469999999.	Total - Affiliated Bank Loans			0	0	XXX
2479999999.	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999.	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999.	Total Bonds			0	0	XXX
4109999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999.	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999.	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999.	Total - Preferred and Common Stocks			0	0	XXX
9999999999.	Totals			0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(26,808,758) Book/Adjusted Carrying Value \$(26,808,758)
2. Average balance for the year Fair Value \$ 13,759,217 Book/Adjusted Carrying Value \$ 13,759,217
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$0 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 (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999	Total - U.S. Government Bonds			0	0	XXX
0309999999	Total - All Other Government Bonds			0	0	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	5,170,000	5,170,000	09/01/2030
0849999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			5,170,000	5,170,000	XXX
0909999999	Total - U.S. Special Revenues Bonds			5,170,000	5,170,000	XXX
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	1,651,205	1,651,735	02/12/2025
05552J-AA-7	PNC BANK NA		1.F FE	298,569	298,512	08/27/2024
05565E-CD-5	BMW US Capital LLC		1.F FE	2,504,745	2,500,000	08/11/2025
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	987,879	988,603	06/01/2025
224044-CH-8	COX COMMUNICATIONS INC		2.B FE	398,521	398,688	08/15/2024
437076-CY-6	HOME DEPOT		1.F FE	700,769	700,000	12/24/2025
45262B-AA-1	IMPERIAL BRANDS FIN PLC		2.B FE	239,594	239,547	07/26/2024
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	2,201,264	2,200,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	3,512,867	3,500,000	06/13/2025
6944PL-TT-5	PACIFIC LIFE GF II		1.D FE	3,515,184	3,500,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	2,498,621	2,499,684	07/29/2024
842587-DC-8	SOUTHERN CO		2.B FE	1,726,016	1,727,613	08/01/2024
89788J-AA-7	TRUIST BANK		1.G FE	194,243	194,276	03/10/2025
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			20,429,477	20,398,658	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			20,429,477	20,398,658	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			20,429,477	20,398,658	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			5,170,000	5,170,000	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			25,599,477	25,568,658	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
	Securities Lending Fund LLC			2,582,825	2,582,825	
9409999999	Subtotal - Other Invested Assets (Schedule BA type)			2,582,825	2,582,825	XXX
08661Q-K2-0	BETHIS CP		2.A	1,966,728	1,966,728	10/02/2024
9509999999	Subtotal - Short-Term Invested Assets (Schedule DA type)			1,966,728	1,966,728	XXX
000000-00-0	Key Bank Money Market Account			8,650,000	8,650,000	
000000-00-0	Huntington Bank Money Market Account			8,650,000	8,650,000	
000000-00-0	Fifth Third Money Market Account			8,650,000	8,650,000	
9609999999	Subtotal - Cash (Schedule E Part 1 type)			25,950,000	25,950,000	XXX
	BETHIS CP		2.A	994,575	994,575	07/17/2024
	BETHIS CP		2.A	495,022	495,022	08/21/2024
	CITY OF HOPE/THE CP		1.E	989,925	989,925	08/13/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			444,994	444,994	
	MID-AMERICA APARTMENTS CP		2.A	2,893,820	2,893,820	07/01/2024
	MONTANA-DAKOTA UTILITIES CP		2.A	3,997,543	3,997,543	07/01/2024
	OGLETHORP CP		2.A	1,790,010	1,790,010	07/11/2024
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			11,605,889	11,605,889	XXX
9999999999	Totals			67,704,919	67,674,100	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (12,998,523)

Book/Adjusted Carrying Value \$ (13,012,524)
2. Average balance for the year

Fair Value \$ 63,635,469

Book/Adjusted Carrying Value \$ 63,588,561

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON NEW YORK, NY		..0.000	0	0	(1,902,851)	6,121,099	193,612	..XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH		..0.000	0	0	1,414,432	1,436,384	1,436,384	..XXX.
FIFTH THIRD BANK CINCINNATI, OH		..0.000	0	0	4,824,437	3,218,990	8,937,384	..XXX.
GOLDMAN SACHS NEW YORK, NY		..0.000	0	0	1,998,359	1,000	1,000	..XXX.
HUNTINGTON BANK COLUMBUS, OH		..0.000	0	0	5,954,450	3,004,466	8,654,461	..XXX.
JP MORGAN/CHASE NEW YORK, NY		..0.000	0	0	(28,802,841)	(20,197,835)	(26,757,422)	..XXX.
KEYCORP (KEY BANK) CLEVELAND, OH		..0.000	0	0	5,961,236	3,013,888	8,661,252	..XXX.
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	461,696	440,582	460,337	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(10,091,082)	(2,961,425)	1,587,007	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	(10,091,082)	(2,961,425)	1,587,007	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(10,091,082)	(2,961,425)	1,587,007	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]