



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Western-Southern Life Assurance Company

NAIC Group Code	0836	0836	NAIC Company Code	92622	Employer's ID Number	31-1000236
	(Current)	(Prior)				
Organized under the Laws of	Ohio				State of Domicile or Port of Entry	OH
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident and Health [X] Fraternal Benefit Societies []					
Incorporated/Organized	12/01/1980		Commenced Business	03/05/1981		
Statutory Home Office	400 Broadway		Cincinnati, OH, US 45202			
	(Street and Number)		(City or Town, State, Country and Zip Code)			
Main Administrative Office	400 Broadway		513-629-1800			
	(Street and Number)		(Area Code) (Telephone Number)			
	Cincinnati, OH, US 45202		513-629-1800			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Mail Address	400 Broadway		Cincinnati, OH, US 45202			
	(Street and Number or P.O. Box)		(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	400 Broadway		513-629-1800			
	(Street and Number)		(Area Code) (Telephone Number)			
	Cincinnati, OH, US 45202		513-629-1800			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Internet Website Address	WWW.WesternSouthernLife.com					
Statutory Statement Contact	Wade Matthew Fugate		513-629-1402			
	(Name)		(Area Code) (Telephone Number)			
	CompAcctGrp@WesternSouthernLife.com		513-629-1871			
	(E-mail Address)		(FAX Number)			

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett	
Secretary and Counsel	Donald Joseph Wuebbeling	

OTHER

James Howard Acton Jr., VP	Michael Anthony Bacon, VP	Charles Marion Ward Barrett, VP
Eric Scott Baumgardner #, VP	Troy Dale Brodie, Sr VP, Chief Marketing Officer	Christopher Steven Brown, VP
Peter James Brown, VP	John Henry Bultema III, Sr VP	Mark Erdem Caner #, Sr VP
James Daniel Conklin, VP	Danielle Marie D'Addesa, VP, Assoc Gen Counsel	James Joseph DeLuca, VP
Brian Richard Doran, VP	Lisa Beth Fangman, Sr VP	James Jeffrey Fitzgerald, Sr VP, Chf Information Off
Benjamin Edward Fotsch, VP	Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Sarah Sparks Herron, VP, Assoc Gen Counsel	Kevin Louis Howard, VP, Deputy Gen Counsel	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
Stephen Gale Hussey Jr., Sr VP	Mark Daniel Hutchinson, VP	Jay Vincent Johnson, VP, Treasurer
Linda Marie Lake, Sr VP	Todd Anthony Lee, VP	Charles Emilio Licata, VP
Matthew William Loveless, VP	Joseph Hanlon Lynch Jr., VP	Bruce William Maisel, VP, CCO
Jill Tripp McGruder, Sr VP, Enterprise CMO	Jeffrey David Meek, VP	Edward Blake Moore Jr., Sr VP
Paul Brian Moore, Sr VP, Chief Customer Officer	David Edward Nevers, VP	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel
Thomas Joseph O'Connell, MD, VP, Medical Director	Justin Keith Payne, VP	Maribeth Semba Rahe, Sr VP
Michelle Ison Rice, VP	Ryan Keith Richey, VP	Gregory Gates Rowe, VP
Hollis Matthew Schuler, VP	Christopher David Shipley #, Sr VP, Co-Chief Inv Officer	Paul Charles Silva, Sr VP
Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP	Michael Shane Speas, VP, Chief Info Security Officer
Jeffrey Laurence Stainton, VP, Assoc Gen Counsel	Thomas Roy Stanek, VP	Jacob Cole Steuber, VP
Tracey Marie Stofa, VP	Charles Lawrence Thomas, VP	James Joseph Vance, Sr VP
Michael Charles Vogel, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, Sr VP
Scott Joseph Wittman, VP	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Phillip Ralph Cox
James Columbus Hale	Robert Lloyd Lawrence	James Kirby Risk III
Robert Blair Truitt	Thomas Luke Williams	John Peter Zanotti

State of	Ohio	SS:
County of	Hamilton	

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


John Finn Barrett
Chairman of Board, President & CEO


Donald Joseph Wuebbeling
Secretary and Counsel


Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
26th day of April, 2024


- a. Is this an original filing? Yes [☒] 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 MARCH 31, 2024 OF THE Western-Southern Life Assurance 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	21,819,532,193		21,819,532,193	21,303,198,211
2. Stocks:				
2.1 Preferred stocks	33,374,546		33,374,546	32,192,443
2.2 Common stocks	1,516,719,440	208,844,015	1,307,875,425	1,184,814,780
3. Mortgage loans on real estate:				
3.1 First liens	5,042,835,780		5,042,835,780	4,839,834,377
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 (\$ 35,199,770), cash equivalents (\$ 84,145,948) and short-term investments (\$ 0)	119,345,718		119,345,718	345,190,575
6. Contract loans (including \$ premium notes)	22,043,772		22,043,772	22,437,694
7. Derivatives	264,523		264,523	5,028,591
8. Other invested assets	524,117,462	5,025,500	519,091,962	535,699,443
9. Receivables for securities	37,589,481	2,231,607	35,357,874	13,486,756
10. Securities lending reinvested collateral assets	679,573		679,573	63,603,212
11. Aggregate write-ins for invested assets	0	0	0	1,774,102
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,116,502,487	216,101,122	28,900,401,365	28,347,260,184
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	227,597,149	14,447,112	213,150,037	200,052,447
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,191,524		1,191,524	1,506,981
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	16,657,121		16,657,121	17,636,258
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,344,575		4,344,575	3,617,741
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	276,728,474	26,581,668	250,146,806	265,225,401
19. Guaranty funds receivable or on deposit	771,624		771,624	771,624
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	196,847		196,847	3,944,075
24. Health care (\$) and other amounts receivable	25,014	25,014	0	0
25. Aggregate write-ins for other than invested assets	32,758,095	0	32,758,095	30,942,285
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,676,772,910	257,154,916	29,419,617,994	28,870,956,996
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,210,750,724		2,210,750,724	2,067,455,183
28. Total (Lines 26 and 27)	31,887,523,634	257,154,916	31,630,368,718	30,938,412,179
DETAILS OF WRITE-INS				
1101. Receivables for collateral on derivatives			0	1,774,102
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	1,774,102
2501. Admitted Disallowed IMR	18,495,730		18,495,730	17,267,021
2502. CSV of company owned life insurance	14,262,365		14,262,365	13,675,264
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)	32,758,095	0	32,758,095	30,942,285

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 24,082,723,274 less \$ included in Line 6.3 (including \$ Modco Reserve)	24,082,723,274	23,579,949,449
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	2,137,466,594	2,092,584,460
4. Contract claims:		
4.1 Life	16,923,903	18,122,486
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
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)		
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	408,287	184,644
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 4,296,335 ceded	4,296,335	3,972,654
9.4 Interest Maintenance Reserve		0
10. Commissions to agents due or accrued-life and annuity contracts \$ 571,211 , accident and health \$ and deposit-type contract funds \$	571,211	1,393,082
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	7,167	11,391,580
13. Transfers to Separate Accounts due or accrued (net) (including \$ 12,490,018 accrued for expense allowances recognized in reserves, net of reinsured allowances)	9,549,211	9,417,138
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,418,481	3,940,383
15.1 Current federal and foreign income taxes, including \$ (35,093) on realized capital gains (losses)	62,394,746	38,198,249
15.2 Net deferred tax liability		
16. Unearned investment income	601,435	514,768
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	30,560,666	65,783,357
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ 115,059,400 and interest thereon \$	115,059,400	
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	543,084,774	506,502,173
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	21,634,231	33,888,359
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	3,834,108
24.09 Payable for securities	145,147,342	8,102,638
24.10 Payable for securities lending	377,137,908	542,556,944
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,729,956	10,457,120
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,560,714,921	26,930,793,592
27. From Separate Accounts Statement	2,210,750,724	2,067,455,183
28. Total liabilities (Lines 26 and 27)	29,771,465,645	28,998,248,775
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	1,672,408,045	1,672,408,064
34. Aggregate write-ins for special surplus funds	18,495,730	17,267,021
35. Unassigned funds (surplus)	165,499,298	247,988,319
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)	1,856,403,073	1,937,663,404
38. Totals of Lines 29, 30 and 37	1,858,903,073	1,940,163,404
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,630,368,718	30,938,412,179
DETAILS OF WRITE-INS		
2501. Uncashed drafts and checks pending escheatment to the state	5,038,602	3,106,097
2502. Deferred fee income	3,461,930	2,083,935
2503. Contingent liability reserve	2,529,753	2,529,753
2598. Summary of remaining write-ins for Line 25 from overflow page	699,671	2,737,335
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,729,956	10,457,120
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. Admitted Disallowed IMR	18,495,730	17,267,021
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)	18,495,730	17,267,021

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,162,045,252	1,599,706,957	7,007,772,686
2. Considerations for supplementary contracts with life contingencies	115,609		196,334
3. Net investment income	370,685,663	269,873,677	1,245,746,754
4. Amortization of Interest Maintenance Reserve (IMR)	(2,843,168)	(464,110)	(6,567,455)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			0
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.....	265,540	213,339	854,563
8.2 Charges and fees for deposit-type contracts	294	336	1,319
8.3 Aggregate write-ins for miscellaneous income	674,098	560,611	1,992,220
9. Totals (Lines 1 to 8.3)	1,530,943,288	1,869,890,810	8,249,996,421
10. Death benefits	35,713,583	37,524,335	124,137,824
11. Matured endowments (excluding guaranteed annual pure endowments)	453,602	680,844	2,504,030
12. Annuity benefits	167,294,493	140,952,611	589,551,362
13. Disability benefits and benefits under accident and health contracts	399,455	434,809	1,669,230
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	551,373,237	612,637,666	2,276,959,649
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	22,142,489	17,071,152	84,693,087
18. Payments on supplementary contracts with life contingencies	639,286	848,687	2,798,060
19. Increase in aggregate reserves for life and accident and health contracts	502,773,825	811,310,644	4,183,815,509
20. Totals (Lines 10 to 19)	1,280,789,970	1,621,460,748	7,266,128,751
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,717,623	32,235,683	152,989,856
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	29,323,254	27,894,733	134,941,455
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,268,818	7,090,220	22,343,959
25. Increase in loading on deferred and uncollected premiums	1,347,782	(163,744)	172,727
26. Net transfers to or (from) Separate Accounts net of reinsurance	95,566,989	140,558,800	570,569,741
27. Aggregate write-ins for deductions	7,317,084	6,418,281	31,472,495
28. Totals (Lines 20 to 27)	1,446,331,520	1,835,494,721	8,178,618,984
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	84,611,768	34,396,089	71,377,437
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	84,611,768	34,396,089	71,377,437
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	22,963,359	23,938,671	112,755,516
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)	61,648,409	10,457,418	(41,378,079)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,315,535 (excluding taxes of \$ (1,082,397)	10,657,450	4,177,208	(21,226,640)
35. Net income (Line 33 plus Line 34)	72,305,859	14,634,626	(62,604,719)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,940,163,404	1,777,222,781	1,777,222,781
37. Net income (Line 35)	72,305,859	14,634,626	(62,604,719)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 11,181,873	52,675,645	11,909,749	128,280,406
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	10,682,797	14,626,282	112,298,483
41. Change in nonadmitted assets	(25,342,031)	(5,007,229)	(197,782)
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			(1,286,945)
44. Change in asset valuation reserve	(36,582,601)	(27,600,758)	(138,548,820)
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	275,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(155,000,000)	(150,000,000)	(150,000,000)
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)	(81,260,331)	(141,437,330)	162,940,623
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,858,903,073	1,635,785,451	1,940,163,404
DETAILS OF WRITE-INS			
08.301. Company Owned Life Insurance	587,102	560,015	1,872,935
08.302. Miscellaneous Income	86,996	596	119,285
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)	674,098	560,611	1,992,220
2701. Securities Lending Interest Expense	6,801,938	5,917,235	26,951,175
2702. Pension Expense	512,915	497,462	1,989,849
2703. Change in Contingent Liability Reserve	0	0	2,529,753
2798. Summary of remaining write-ins for Line 27 from overflow page	2,231	3,584	1,718
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,317,084	6,418,281	31,472,495
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,162,331,316	1,599,427,196	7,009,479,639
2. Net investment income	355,924,947	263,452,686	1,201,965,204
3. Miscellaneous income	352,831	214,271	975,167
4. Total (Lines 1 to 3)	1,518,609,094	1,863,094,153	8,212,420,010
5. Benefit and loss related payments	779,617,881	808,957,647	3,087,131,695
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	95,434,916	104,000,593	552,630,306
7. Commissions, expenses paid and aggregate write-ins for deductions	83,412,303	76,926,887	329,485,113
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	75,084,816
10. Total (Lines 5 through 9)	958,465,100	989,885,127	4,044,331,930
11. Net cash from operations (Line 4 minus Line 10)	560,143,994	873,209,026	4,168,088,080
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	910,051,954	812,362,839	2,647,335,247
12.2 Stocks	28,605,806	15,060,193	77,691,622
12.3 Mortgage loans	20,393,427	18,782,626	250,298,438
12.4 Real estate	0	0	0
12.5 Other invested assets	8,508,784	3,014,606	20,217,029
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,345)	1,023,139	1,087,746
12.7 Miscellaneous proceeds	201,742,445	159,961,323	4,150,923
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,169,298,071	1,010,204,726	3,000,781,005
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,433,926,022	1,910,101,454	6,248,001,410
13.2 Stocks	62,356,855	19,441,541	149,573,832
13.3 Mortgage loans	223,067,016	234,994,554	1,330,214,924
13.4 Real estate	0	0	0
13.5 Other invested assets	8,522,642	23,381,803	63,588,258
13.6 Miscellaneous applications	22,747,089	5,507,272	21,729,594
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,750,619,624	2,193,426,624	7,813,108,018
14. Net increase (or decrease) in contract loans and premium notes	(393,922)	(334,790)	(912,201)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(580,927,631)	(1,182,887,108)	(4,811,414,812)
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	(19)	0	225,000,000
16.3 Borrowed funds	115,059,400	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	44,882,134	6,185,194	284,650,395
16.5 Dividends to stockholders	155,000,000	150,000,000	150,000,000
16.6 Other cash provided (applied)	(210,002,735)	123,099,571	105,536,860
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(205,061,220)	(20,715,235)	465,187,255
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) .	(225,844,857)	(330,393,317)	(178,139,477)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	345,190,575	523,330,053	523,330,053
19.2 End of period (Line 18 plus Line 19.1)	119,345,718	192,936,736	345,190,575

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

20.0001. Capital Contribution from The Western and Southern Life Insurance Company in the form of Common Stock			50,000,000
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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	55,949,636	53,121,748	215,726,779
2. Group life	52,922,316	0	0
3. Individual annuities	1,039,099,180	1,455,125,300	6,177,156,817
4. Group annuities	22,544,908	99,891,198	648,219,135
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	1,170,516,040	1,608,138,246	7,041,102,731
9. Deposit-type contracts	4,358,363,514	2,777,335,986	11,091,360,289
10. Total (Lines 8 and 9)	5,528,879,554	4,385,474,232	18,132,463,020

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Western-Southern Life Assurance 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. There are no differences between the Company’s net income and capital and surplus following NAIC SAP or practices prescribed and permitted by the state of Ohio.

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	72,305,859	(62,604,719)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>72,305,859</u>	<u>(62,604,719)</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,858,903,073	1,940,163,404
(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>1,858,903,073</u>	<u>1,940,163,404</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.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended March 31, 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.

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended March 31, 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 March 31, 2024:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	9,651,033
2. 12 Months or Longer	490,568,786
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	1,017,974,573
2. 12 Months or Longer	5,990,591,899

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$382.2 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 (LIHTC) Property Investments. No significant holdings. No Change.
- L. Restricted Assets. No Change.
- M. Working Capital Finance Investments. None.
- N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	264,523	—	264,523

* 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	—	—	—

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

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

- 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 March 2024, the Company paid a \$155.0 million ordinary dividend to its parent, The Western and Southern Life Insurance Company. The dividend was in the form of cash.

11. Debt.
- B. FHLB (Federal Home Loan Bank) Agreements.
- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the 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 \$4,800.0 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	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	81,018,248	81,018,248	—
(d) Excess Stock	53	53	—
(e) Aggregate Total (a+b+c+d)	101,018,301	101,018,301	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,800,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	20,000,000	20,000,000	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	74,137,154	74,137,154	—
(d) Excess Stock	586,747	586,747	—
(e) Aggregate Total (a+b+c+d)	94,723,901	94,723,901	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	4,180,000,000	XXX	XXX

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

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

		Eligible for Redemption				
	1	2	3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	20,000,000	20,000,000	—	—	—	—
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)

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	5,105,747,179	5,340,244,394	1,804,345,500
2. Current Year General Account Total Collateral Pledged	5,105,747,179	5,340,244,394	1,804,345,500
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	3,761,455,128	3,949,496,657	1,654,932,300
11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)			
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)			
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)			
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)			

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	5,063,626,283	5,340,547,370	1,589,731,900
2. Current Year General Account Maximum Collateral Pledged	5,063,626,283	5,340,547,370	1,589,731,900
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	3,739,242,526	4,074,641,563	1,613,290,400

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	115,059,400	115,059,400	—	XXX
(b) Funding Agreements	1,689,286,100	1,689,286,100	—	1,691,971,937
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,804,345,500	1,804,345,500	—	1,691,971,937
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	1,654,932,300	1,654,932,300	—	1,659,965,887
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	1,654,932,300	1,654,932,300	—	1,659,965,887

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	115,059,400	115,059,400	—
2. Funding Agreements	1,689,286,100	1,689,286,100	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	1,804,345,500	1,804,345,500	—
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

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

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations.

D. In March 2024, the Company paid an ordinary dividend to The Western and Southern Life Insurance Company. Refer to note 10 for details.

I. The Company has \$18.5 million in special surplus funds related to the admission of disallowed IMR in its general account.

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

The sales of fixed income investments generating IMR losses comply with the Company's investment and liability management policies, and the asset sales were not compelled by any liquidity pressures faced by the Company. The below table summarizes the disallowed IMR recognized by the Company in its general accounts and insulated separate accounts, and the calculation of 10% of adjusted surplus used to determine the maximum recognized disallowed IMR. In addition, the Company reviewed its estimated risk-based capital (RBC), with total adjusted capital (TAC) adjusted for the current quarter value of the below adjustments to surplus, and determined it had greater than a 300% authorized control level RBC after adjustment.

	Calculation of Limitation using Prior Quarter numbers	Current Reporting Period
(1) Capital & Surplus	\$ 1,940,163,404	XX
Less:		
(2) Admitted Positive Goodwill	\$ —	XX
(3) Admitted EDP Equipment & Operating System Software	\$ —	XX
(4) Admitted Net Deferred Taxes	\$ 265,225,401	XX
(5) Recognized Disallowed IMR General Account	\$ 17,267,021	XX
(6) Recognized Disallowed IMR Separate Account	\$ —	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	\$ 1,657,670,982	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	\$ 165,767,098	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	\$ 18,495,730
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	\$ —
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	1.1 %

14. Liabilities, Contingencies, and Assessments. No Change.
15. Leases. No Change.
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No Change
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

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

C. Wash Sales. No Change.
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.
20. Fair Value Measurements

- A.
- (1) Fair Value Measurements at March 31, 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: Bank loans	—	248,100	—	—	248,100
Bonds: CMBS	—	6,976,217	—	—	6,976,217
Bonds: RMBS	—	504,735	—	—	504,735
Bonds: Exchange traded funds	6,953,850	—	—	—	6,953,850
Common stock: Unaffiliated	1,089,295,308	—	341,945	—	1,089,637,253
Common stock: Mutual funds	114,340,400	—	—	—	114,340,400
Preferred stock	—	33,374,546	—	—	33,374,546
Other invested assets: Residual tranche, fixed income	—	—	9,467,186	—	9,467,186
Derivative assets: Interest rate swaps	—	264,523	—	—	264,523
Separate account assets *	41,125,274	81,410,250	—	—	122,535,524
Total assets at fair value	1,251,714,832	122,778,371	9,809,131	—	1,384,302,334

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security’s fair value is below amortized cost.

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

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

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	341,945	—	—	—	—	—	—	—	—	341,945
Other invested assets: Residual tranche, fixed income	9,467,186	—	—	—	—	—	—	—	—	9,467,186
Total Assets	9,809,131	—	—	—	—	—	—	—	—	9,809,131

- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Investments in Level 2 include bank loans and below investment grade commercial and residential mortgage-backed securities initially rated NAIC 6. The Company determined fair value as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs.

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 3 has been determined by utilizing a client statement.

Derivative investments included in Level 2 consist of interest rate swaps. The fair values of these securities have been determined through the use of third-party pricing services or models utilizing market observable inputs.

Assets held in Level 2 of the separate accounts carried at fair value include investment grade municipal, corporate bonds, and surplus notes. The Company determined fair value of the bonds through the use of third-party pricing services utilizing market observable inputs.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	20,984,068,904	21,819,532,193	60,798,981	19,875,482,028	1,047,787,895	—	—
Common stock: Unaffiliated**	1,190,655,553	1,190,655,553	1,190,313,608	—	341,945	—	—
Common stock: Mutual funds	114,340,400	114,340,400	114,340,400	—	—	—	—
Preferred stock	33,374,546	33,374,546	—	33,374,546	—	—	—
Mortgage loans	4,876,417,380	5,042,835,780	—	—	4,876,417,380	—	—
Cash, cash equivalents, & short-term investments	119,341,595	119,345,717	119,341,595	—	—	—	—
Other invested assets: Surplus notes	46,293,021	46,709,217	—	46,293,021	—	—	—
Other invested assets: Residual tranche, fixed income	24,174,767	24,174,767	—	—	24,174,767	—	—
Securities lending reinvested collateral assets	679,573	679,573	679,573	—	—	—	—
Derivative assets	264,523	264,523	—	264,523	—	—	—
Separate account assets	2,166,994,230	2,210,750,724	81,165,967	2,047,704,527	38,123,736	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(17,086,798,360)	(17,660,550,303)	—	—	(17,086,798,360)	—	—
Cash collateral payable	(635,547)	(635,547)	—	(635,547)	—	—	—
Separate account liabilities *	(2,005,585,882)	(2,077,478,441)	—	—	(2,005,585,882)	—	—
Securities lending liability	(377,137,908)	(377,137,908)	—	(377,137,908)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.

**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 preferred stock included in Level 3 has been determined by either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield.

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.

Derivative Instruments

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

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.

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, surplus notes and mutual funds. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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

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.

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.

Separate Account Liabilities

Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contract holders and the Company.

D. Not applicable.

E. Not applicable.

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 MARCH 31, 2024 OF THE Western-Southern Life Assurance 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

Risk Corridors Program Year	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)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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 ☒
- 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 ☒
- 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 ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 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 ☒
- 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 ☒
- 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 ☒
- 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 ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 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 ☒
- 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 ☒
- 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 ☒ No ☐
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 10.2

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

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 106,361,582
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	\$ 72,200,000	\$ 34,800,000
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 289,047,328	\$ 326,063,887
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 304,030,836	\$ 286,504,560
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 665,278,164	\$ 647,368,447
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

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

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

16.1

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

\$ 382,172,172

16.2

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

\$ 381,978,528

16.3

Total payable for securities lending reported on the liability page.

\$ 377,137,908

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
MORGAN STANLEY	1300 THAMES ST BALTIMORE MD 21231

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

71,274,136

1.13

Commercial Mortgages

\$

4,924,839,324

1.14

Total Mortgages in Good Standing

\$

4,996,113,460

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

\$

17,090,111

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

17,090,111

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

29,632,208

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

29,632,208

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

5,042,835,779

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

Showing All New Reinsurance Treaties - Current Year to Date

NONE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	2	3	4	5	6	7	8	9
Active Status (a)								
Life Insurance Premiums								
Annuity Considerations								
1	2	3	4	5	6	7	8	9
1. Alabama	AL	L	148,749	10,862,245			11,010,994	0
2. Alaska	AK	L	16,569	3,727,396			3,743,965	0
3. Arizona	AZ	L	502,118	23,552,635			24,054,753	0
4. Arkansas	AR	L	66,815	4,311,164			4,377,979	0
5. California	CA	L	3,749,698	161,888,628			165,638,326	1,254,146
6. Colorado	CO	L	244,644	23,363,513			23,608,157	302,561
7. Connecticut	CT	L	33,796	19,654,012			19,687,808	1,639,747
8. Delaware	DE	L	97,771	5,816,061			5,913,832	0
9. District of Columbia	DC	L	24,980	1,769,468			1,794,448	124,000
10. Florida	FL	L	2,176,449	69,109,537			71,285,986	1,329,392
11. Georgia	GA	L	799,751	25,317,153			26,116,904	1,051,852
12. Hawaii	HI	L	131,613	3,479,601			3,611,214	0
13. Idaho	ID	L	11,577	7,949,240			7,960,817	0
14. Illinois	IL	L	2,675,665	38,940,972			41,616,637	1,474,018
15. Indiana	IN	L	3,398,193	16,880,788			20,278,981	515,242
16. Iowa	IA	L	38,932	6,650,733			6,689,665	0
17. Kansas	KS	L	170,970	4,814,531			4,985,501	0
18. Kentucky	KY	L	2,344,177	11,682,049			14,026,226	0
19. Louisiana	LA	L	1,039,074	8,011,406			9,050,480	0
20. Maine	ME	L	5,547	12,255,657			12,261,204	346,916
21. Maryland	MD	L	728,834	22,059,686			22,788,520	366,864
22. Massachusetts	MA	L	706,780	59,658,753			60,365,533	3,348,457
23. Michigan	MI	L	2,191,829	32,833,915			35,025,744	1,613,196
24. Minnesota	MN	L	924,632	23,367,080			24,291,712	931,368
25. Mississippi	MS	L	279,561	3,714,860			3,994,421	0
26. Missouri	MO	L	724,372	13,549,857			14,274,229	516,815
27. Montana	MT	L	8,581	4,040,903			4,049,484	0
28. Nebraska	NE	L	15,607	2,484,940			2,500,547	0
29. Nevada	NV	L	264,377	8,180,736			8,445,113	0
30. New Hampshire	NH	L	8,976	12,996,826			13,005,802	428,405
31. New Jersey	NJ	L	974,362	41,344,995			42,319,357	884,040
32. New Mexico	NM	L	15,321	6,852,525			6,867,846	177,539
33. New York	NY	N	40,032	233,604			273,636	0
34. North Carolina	NC	L	4,093,315	30,486,885			34,580,200	633,134
35. North Dakota	ND	L	5,920	1,390,605			1,396,525	0
36. Ohio	OH	L	66,965,479	43,509,840			110,475,319	4,331,447,700
37. Oklahoma	OK	L	340,500	6,284,958			6,625,458	0
38. Oregon	OR	L	37,137	16,304,594			16,341,731	100,000
39. Pennsylvania	PA	L	8,024,238	46,575,062			54,599,300	140,549
40. Rhode Island	RI	L	5,634	2,613,473			2,619,107	0
41. South Carolina	SC	L	775,979	18,439,628			19,215,607	1,280,970
42. South Dakota	SD	L	6,670	2,936,385			2,943,055	475,767
43. Tennessee	TN	L	951,326	14,189,355			15,140,681	366,452
44. Texas	TX	L	1,206,848	96,968,162			98,175,010	3,887,395
45. Utah	UT	L	31,214	11,023,672			11,054,886	190,880
46. Vermont	VT	L	2,522	2,289,267			2,291,789	652,003
47. Virginia	VA	L	238,233	22,471,109			22,709,342	775,126
48. Washington	WA	L	135,527	32,065,312			32,200,839	727,893
49. West Virginia	WV	L	718,474	7,530,795			8,249,269	250,000
50. Wisconsin	WI	L	346,353	12,873,847			13,220,200	1,131,087
51. Wyoming	WY	L	4,864	2,335,350			2,340,214	0
52. American Samoa	AS	N	0	0			0	0
53. Guam	GU	L	464	0	0		464	0
54. Puerto Rico	PR	N	1,193	0	0		1,193	0
55. U.S. Virgin Islands	VI	N	(21)	0	0		(21)	0
56. Northern Mariana Islands	MP	N	0	0			0	0
57. Canada	CAN	N	209	0	0		209	0
58. Aggregate Other Aliens	OT	XXX	9,766	320	0	0	10,086	0
59. Subtotal	XXX		108,462,196	1,061,644,088	0	0	1,170,106,284	4,358,363,514
90. Reporting entity contributions for employee benefits plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		409,756	0	0		409,756	
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		108,871,952	1,061,644,088	0	0	1,170,516,040	4,358,363,514
96. Plus Reinsurance Assumed	XXX						0	
97. Totals (All Business)	XXX		108,871,952	1,061,644,088	0	0	1,170,516,040	4,358,363,514
98. Less Reinsurance Ceded	XXX		6,271,948	1,694,371	0		7,966,319	
99. Totals (All Business) less Reinsurance Ceded	XXX		102,600,004	1,059,949,717	0	0	1,162,549,721	4,358,363,514
DETAILS OF WRITE-INS								
58001. MEX Mexico	XXX		780	0	0		780	
58002. ZZZ Other Alien	XXX		8,986	320	0		9,306	
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		9,766	320	0	0	10,086	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.....	51	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.....	6
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0		

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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 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.....	Fort Washington Global Alpha Domestic Fund LP	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.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
											Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Percen- tage			
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..				Fort Washington PE Invest SM II	.. OH.....	NIA.....	FIWPEI X GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..				Fort Washington PE Invest SM II	.. OH.....	NIA.....	The Western and Southern Life Insurance Co 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.....	.....
. 0836 ...	Western-Southern Group	 00000	20-4568842 ..				Fort Washington PE Invest V LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	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.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1073680 ..				Fort Washington PE Invest VI LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	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.....	.....
. 0836 ...	Western-Southern Group	 00000	27-1321348 ..				Fort Washington PE Invest VII LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	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.....	.....
. 0836 ...	Western-Southern Group	 00000	32-0418436 ..				Fort Washington PE Invest VIII-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	35-2485044 ..				Fort Washington PE Invest VIII-LP	.. OH.....	NIA.....	FIWPEI VIII GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	35-2485044 ..				Fort Washington PE Invest VIII-LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 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.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1023433 ..				Fort Washington PE Invest X-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	87-3859143 ..				Fort Washington PE Invest XI	.. OH.....	NIA.....	FIWPEI XI GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3859143 ..				Fort Washington PE Invest XI	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 16.360	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3816231 ..				Fort Washington PE Invest XI-B-LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 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.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1005851 ..				Fort Washington PE Invest X-LP	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	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.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806629 ..				Fort Washington PE Opp Fund II, L.P.	.. OH.....	NIA.....	The Western and Southern Life Insurance Co	Ownership.....	.. 9.630	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.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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 Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	37-1736757 ..	.....	.....	.....	Fort Washington PE Opp Fund III-B, L.P.	.. OH.....	 NIA.....		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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	85-1483379 ..	.....	.....	.....	Fort Washington PE Opp Fund IV, L.P.	.. OH.....	 NIA.....		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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	85-1503656 ..	.....	.....	.....	Fort Washington PE Opp Fund IV-B, L.P.	.. OH.....	 NIA.....		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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington PE Small Market II L.P.	.. OH.....	 NIA.....		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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Small Market II-B L.P.	.. OH.....	 NIA.....		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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	43-2081325 ..	.....	.....	.....	Gerber Life Agency, LLC	.. OH.....	 NIA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 70939	13-2611847 ..	.....	.....	.....	Gerber Life Insurance Company	.. NY.....	 IA.....		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	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.....	 DS.....	Western-Southern Life Assurance Co	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 74780	86-0214103 ..	.....	.....	.....	Integrity Life Insurance Co	.. OH.....	 IA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	34-1826874 ..	.....	.....	.....	IR Mall Associates LTD	.. FL.....	 NIA.....		Ownership.....	.. 49.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-3569568 ....	.....	.....	.....	Jomax Holdings, LLC	.. FL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1797000 ....	.....	.....	.....	Keller Hicks Inv. Holdings, LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-2435757 ....	.....	.....	.....	Kemah Holdings, LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1705445 ....	.....	.....	.....	LaFrontera Holdings, LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 74.250	Western & Southern Mutual Holding Co .	... NO.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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	83-3004899				Lennox Zionsville Inv. Holdings,LLC	..IN.....	NIA.....	WSLR Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	..OH.....	NIA.....	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.....	
							Mauna Kea Taft-Hartley Partners (ERISA), L.P.								
.0836	Western-Southern Group	00000	87-1271007					..OH.....	NIA.....	FWPEI Mauna Kea GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	..TN.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	..NY.....	..IA.....	Integrity Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	..PA.....	NIA.....	WSALD NPH LLC	Ownership.....	..37.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	..PA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	..OH.....	NIA.....		Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	..OH.....	NIA.....	Integrity Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	88-2122016				Piney Plains Holdings, LLC	..NC.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	..CA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	..NY.....	NIA.....		Ownership.....	..2.500	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	..SC.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	..OH.....	NIA.....		Ownership.....	..99.750	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	..NC.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	..CA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	..IL.....	NIA.....		Ownership.....	..99.990	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	88-2173335				RealTerm Logistics Fund IV, LP	..MD.....	NIA.....		Ownership.....	..2.900	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	..CO.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	..TX.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	93-3268963				River Reserve Property Paratners, LLC	..WI.....	NIA.....		Ownership.....	..27.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	..KY.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	92-3712148				South Orange Kissimmee	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..52.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	..IN.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	..TX.....	NIA.....		Ownership.....	..62.720	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	93-1867642				SW Link Phase I Development, LLC	..TX.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..46.770	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	..WA.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..62.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	92-1386297				TA Four Lakes Land Partners, LLC	..FL.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	88-4406810				TA Loretto Land Partners, LLC	..CO.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	88-2894738				TA Sawmill Land Partners, LLC	..OH.....	NIA.....	WS Real Estate Holdings LLC	Ownership.....	..62.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	..FL.....	NIA.....	WSLR Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co	...NO.....	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	88-3631372				The Cincinnati Equity Fund III, LLC	..OH.....	NIA.....		Ownership.....	..9.580	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	..OH.....	..IA.....	Western & Southern Financial Group, Inc.	Ownership.....	..100.000	Western & Southern Mutual Holding Co	...NO.....	
.0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	..OH.....	..UDP.....	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 MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	83-3418626 ..	.....	.....	.....	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.....	 DS.....	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	Ownership.....	..37.900	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0849312 ..	.....	.....	.....	Touchstone Dividend Select ETF	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	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.....	 DS.....	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	Ownership.....	..42.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0864368 ..	.....	.....	.....	Touchstone US Large CAP Focused ETF	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	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	Ownership.....	..11.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	The Lafayette Life Insurance Co	Ownership.....	..29.630	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..40.740	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	36-4107014 ..	.....	.....	.....	Vinings Trace	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..99.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	82-1665321 ..	.....	.....	.....	W Apt. Investor Holdings, LLC	.. NC.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-0846576 ..	.....	.....	.....	W&S Brokerage Services, Inc.	.. OH.....	 DS.....	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.....	 DS.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1744878 ..	.....	.....	.....	Warm Springs Apt. Holdings, LLC	.. NV.....	 NIA.....	WSLR Holdings LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1413821 ..	.....	.....	.....	Western & Southern Agency, Inc.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732404 ..	.....	.....	.....	Western & Southern Financial Group, Inc.	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	06-1804434 ..	.....	.....	.....	Western & Southern Investment Holdings LLC ..	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732405 ..	.....	.....	.....	Western & Southern Mutual Holding Co	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 RE.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-2820067 ..	.....	.....	.....	WS CEH LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	06-1804432 ..	.....	.....	.....	WS Real Estate Holdings LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	33-1058916 ..	.....	.....	.....	WSALD MPH LLC	.. PA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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?	NO
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?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

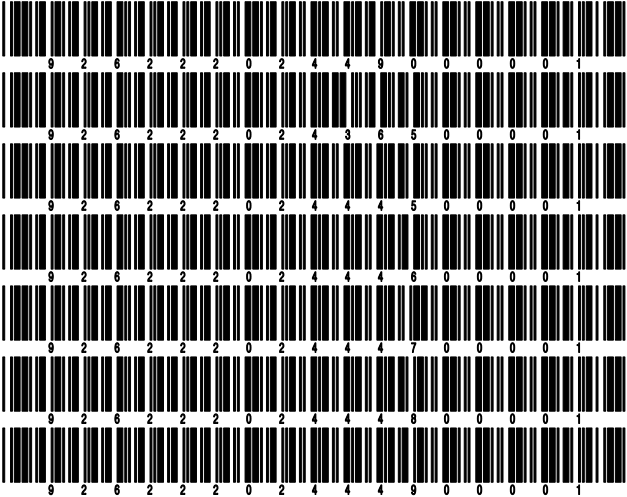
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1.
2.
3.
4.
5.
6.
7.

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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
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]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Payable for Collateral on Derivatives	635,547	2,660,000
2505.	Interest Payable – Policy and Contract Funds	64,124	77,335
2597.	Summary of remaining write-ins for Line 25 from overflow page	699,671	2,737,335

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
2704.	Miscellaneous Expense	2,231	3,584	1,718
2797.	Summary of remaining write-ins for Line 27 from overflow page	2,231	3,584	1,718

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	4,839,834,382	3,760,559,228
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	127,509,170	1,152,249,949
2.2 Additional investment made after acquisition	95,557,846	177,964,975
3. Capitalized deferred interest and other		0
4. Accrual of discount	537,518	2,761,495
5. Unrealized valuation increase/(decrease)		0
6. Total gain (loss) on disposals	(177,389)	(3,303,443)
7. Deduct amounts received on disposals	20,393,427	250,298,438
8. Deduct amortization of premium and mortgage interest points and commitment fees	32,311	99,384
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)	5,042,835,789	4,839,834,382
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	5,042,835,789	4,839,834,382
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	5,042,835,789	4,839,834,382

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	540,724,943	468,656,612
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		13,214,242
2.2 Additional investment made after acquisition	8,522,642	50,374,016
3. Capitalized deferred interest and other		0
4. Accrual of discount	102	649
5. Unrealized valuation increase/(decrease)	(16,595,837)	28,859,190
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	8,508,784	20,217,029
8. Deduct amortization of premium and depreciation	25,604	101,060
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		61,677
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	524,117,462	540,724,943
12. Deduct total nonadmitted amounts	5,025,500	5,025,500
13. Statement value at end of current period (Line 11 minus Line 12)	519,091,962	535,699,443

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	22,717,886,684	18,925,651,898
2. Cost of bonds and stocks acquired	1,496,282,877	6,547,575,242
3. Accrual of discount	24,423,357	77,043,480
4. Unrealized valuation increase/(decrease)	84,562,788	147,088,466
5. Total gain (loss) on disposals	10,708,394	(25,214,377)
6. Deduct consideration for bonds and stocks disposed of	938,701,563	2,820,951,312
7. Deduct amortization of premium	25,580,109	103,948,734
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	25,282,422
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	43,803	(4,075,557)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,369,626,231	22,717,886,684
12. Deduct total nonadmitted amounts	208,844,015	197,681,197
13. Statement value at end of current period (Line 11 minus Line 12)	23,160,782,216	22,520,205,487

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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)	12,572,927,770	1,010,642,293	789,123,732	(76,551,375)	12,717,894,956			12,572,927,770
2. NAIC 2 (a)	6,802,637,296	3,994,373,568	3,912,065,328	105,074,507	6,990,020,043			6,802,637,296
3. NAIC 3 (a)	1,396,621,909	47,210,366	38,110,996	(38,142,488)	1,367,578,791			1,396,621,909
4. NAIC 4 (a)	628,116,485	26,641,854	40,369,973	(969,336)	613,419,030			628,116,485
5. NAIC 5 (a)	109,983,401	74,534,138	4,495,758	9,192,028	189,213,809			109,983,401
6. NAIC 6 (a)	10,782,975	38,778	1,978,197	(1,081,665)	7,761,891			10,782,975
7. Total Bonds	21,521,069,836	5,153,440,997	4,786,143,984	(2,478,329)	21,885,888,520	0	0	21,521,069,836
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	32,189,147	0	0	1,183,934	33,373,081			32,189,147
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	3,296	0	0	(1,831)	1,465			3,296
14. Total Preferred Stock	32,192,443	0	0	1,182,103	33,374,546	0	0	32,192,443
15. Total Bonds and Preferred Stock	21,553,262,279	5,153,440,997	4,786,143,984	(1,296,226)	21,919,263,066	0	0	21,553,262,279

(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 \$ 13,991,678 ; NAIC 2 \$ 52,364,650 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	28,749,998
2. Cost of short-term investments acquired	0	46,125,471
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	74,875,469
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	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)	1,194,487
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(929,961)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(2,650,586)
6.	Considerations received/(paid) on terminations	(2,650,586)
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)	264,526
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	264,526

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	264,523
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)	264,523
4.	Part D, Section 1, Column 6	264,523
5.	Part D, Section 1, Column 7	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	264,523
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	264,523
10.	Part D, Section 1, Column 9	264,523
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	4,567,006
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	4,567,006
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	278,662,392	520,047,114
2. Cost of cash equivalents acquired	4,623,422,588	20,055,266,654
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	1,116,924
6. Deduct consideration received on disposals	4,817,939,031	20,297,768,300
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	84,145,949	278,662,392
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	84,145,949	278,662,392

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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]

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
000325352	SOUTH HOLLAND	IL		05/02/2022	4.591	0	98	161,449
000325527	BLOOMFIELD HILLS	MI		05/02/2022	3.666	0	990	405,200
000325565	Chicopee	MA		05/02/2022	4.192	0	742	288,997
000325714	BENSALEM	PA		05/02/2022	4.182	0	73	317,400
000325773	SAGINAW	MI		05/02/2022	4.071	0	601	201,735
000325880	ARLINGTON	TX		05/02/2022	3.959	0	9,337	267,064
000326337	BALL GROUND	GA		05/02/2022	5.510	0	2,070	501,346
000326579	EASLEY	SC		05/02/2022	3.938	0	357	357,374
000326584	MARENGO	IL		05/02/2022	3.799	0	458	354,317
000331294	ATTICA	IN		08/30/2023	4.597	0	9	150,000
000331367	ROCKFORD	IL		08/30/2023	8.547	0	214	113,358
000331368	MC LEANSVILLE	NC		08/30/2023	5.320	0	728	328,353
000331408	GREENBRIER	AR		08/30/2023	6.202	0	441	532,000
000331426	ADRIAN	MI		08/30/2023	6.200	0	22	308,000
000331431	COLLEGE PARK	MD		08/30/2023	5.584	0	1,415	416,734
000331469	AMA	LA		08/30/2023	7.281	0	103	167,695
000331473	ALBUQUERQUE	NM		08/30/2023	6.985	0	407	436,907
000331474	MCKINNEY	TX		08/30/2023	7.073	0	1,286	579,185
000331519	MOUNT CLEMENS	MI		08/30/2023	7.647	0	299	185,951
000331534	CLEVELAND	OH		08/30/2023	6.259	0	1	60,000
000331542	JACKSONVILLE	AL		08/30/2023	4.443	0	405	302,244
000331560	PORT LAVACA	TX		08/30/2023	4.993	0	201	200,000
000331594	SHREVEPORT	LA		08/30/2023	5.058	0	200	135,768
000331642	DETROIT	MI		08/30/2023	4.291	0	1	51,502
000331664	UVALDE	TX		08/30/2023	6.611	0	70	170,000
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	20,528	6,992,579
000331578	SANDY	OR		08/30/2023	4.469	0	1,606	596,000
000331586	TULSA	OK		08/30/2023	4.476	0	178	142,106
0399999. Mortgages in good standing - Residential mortgages-all other						0	1,784	738,106
1263	WEST PALM BEACH	FL		10/21/2021	4.300	0	775,524	140,509,500
1264	BLOOMINGDALE	GA		03/02/2022	3.500	0	2,025,495	108,400,000
1267	ORLANDO	FL		03/21/2022	4.100	0	8,636,197	97,539,400
1279	BROOMFIELD	CO		07/26/2022	5.100	0	263,938	37,320,960
1286	SAVANNAH	GA		03/31/2022	4.200	0	7,078,734	77,512,650
1307	FORT WORTH	TX		06/03/2022	4.860	0	12,186,153	70,446,530
1308	LEBANON	TN		09/21/2023	8.071	0	922,494	64,000,000
1311	FOUNTAIN	CO		03/17/2023	8.568	0	15,096,348	81,015,000
1325	FT. MYERS	FL		08/31/2023	8.818	0	14,931,448	59,954,000
1327	CINCINNATI	OH		11/02/2023	9.071	0	8,718,748	36,120,000
1328	WELLFORD	SC		05/08/2023	9.021	515,236	15,055,388	49,468,320
1329	LEBANON	IN		04/27/2023	8.621	2,592,763	6,431,153	34,313,410
1330	IRVINE	CA		01/26/2024	6.550	82,000,000	0	141,500,000
1331	CINCINNATI	OH		01/31/2024	7.900	17,985,000	0	34,800,000
1332	EMERSON	GA		11/02/2022	8.321	2,916,171	3,005,859	42,661,320
1333	LOUISVILLE	KY		03/15/2024	6.250	21,500,000	0	34,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						127,509,170	95,127,479	1,110,261,090
0899999. Total Mortgages in good standing						127,509,170	95,149,791	1,117,991,775
1699999. Total - Restructured Mortgages						0	0	0
000325341	PARISH	NY		05/02/2022	3.957	0	2,427	141,900
000325596	GONZALES	LA		05/02/2022	4.952	0	9,340	284,936
000325598	MOBERLY	MO		05/02/2022	5.209	0	1,552	85,000
000325611	VICTORVILLE	CA		05/02/2022	5.209	0	10,818	518,661
000325802	WORCESTER	MA		05/02/2022	3.953	0	2,898	419,460
000325852	DALLAS	TX		05/02/2022	4.950	0	32	307,276

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
000326042	CAROL STREAM	IL		05/02/2022	4.197	0	13,180	202,000
000326138	STICKLERVILLE	NJ		05/02/2022	4.054	0	4,435	336,596
000326385	IDALOU	TX		05/02/2022	3.966	0	4,011	152,290
000326558	COVENTRY	RI		05/02/2022	3.938	0	9,761	558,780
000326808	TEANECK	NJ		05/02/2022	3.538	0	10,724	609,282
000331403	AUBURN	MA		08/30/2023	4.622	0	208	393,959
000331428	SNELLYVILLE	GA		08/30/2023	5.018	0	11,598	506,699
000331430	RIVERDALE	GA		08/30/2023	5.880	0	7,810	252,699
000331466	WONDER LAKE	IL		08/30/2023	5.891	0	14,256	313,091
000331633	PHARR	TX		08/30/2023	5.750	0	3,618	149,107
000331682	HOUSTON	TX		08/30/2023	5.429	0	5,817	339,228
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	112,485	5,570,964
2499999. Total - Mortgages with overdue interest over 90 days						0	112,485	5,570,964
000325938	LANCASTER	PA		05/02/2022	4.326	0	55,102	282,777
000326065	CARLSBAD	NM		05/02/2022	6.285	0	6,073	237,400
000326384	BRANDYWINE	MD		05/02/2022	3.940	0	19,091	616,777
000326407	ERIE	PA		05/02/2022	4.485	0	14,050	236,552
000326426	YUMA	AZ		05/02/2022	4.845	0	2,923	215,635
000326461	DETROIT	MI		05/02/2022	4.201	0	9,110	120,000
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	3.941	0	125,132	547,900
000326561	SOUTHBIDGE	MA		05/02/2022	4.065	0	17,743	284,499
000331681	BAY SHORE	NY		08/30/2023	4.560	0	46,346	474,984
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	295,570	3,016,524
3299999. Total - Mortgages in the process of foreclosure						0	295,570	3,016,524
3399999 - Totals						127,509,170	95,557,846	1,126,579,263

SCHEDULE B - PART 3

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

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					
1151	LORTON	VA		09/28/2009		5,402,055	0	0	0	0	0	0	694,614	694,614			0
1166	PUYALLUP	WA		02/24/2012		10,809,434	0	0	0	0	0	0	263,583	263,583			0
1178	LORTON	VA		09/18/2013		5,515,369	0	0	0	0	0	0	63,135	63,135			0
1183	ROSEVILLE	CA		11/20/2014		2,000,330	0	0	0	0	0	0	34,537	34,537			0
1186	ROCKY RIVER	OH		02/10/2015		24,000,000	0	0	0	0	0	0	53,237	53,237			0
1188	CINCINNATI	OH		10/02/2015		18,954,544	0	0	0	0	0	0	110,400	110,400			0
1189	CINCINNATI	OH		10/02/2015		8,719,821	0	0	0	0	0	0	64,243	64,243			0
1190	CINCINNATI	OH		10/02/2015		36,247,523	0	0	0	0	0	0	263,912	263,912			0
1196	APEX	NC		09/21/2017		12,359,592	0	0	0	0	0	0	75,876	75,876			0
1197	BEL AIR	MD		12/12/2017		45,583,432	0	0	0	0	0	0	233,181	233,181			0
1198	NEWPORT	KY		12/19/2017		8,403,668	0	0	0	0	0	0	110,104	110,104			0
1199	KENNESAW	GA		03/12/2018		10,743,760	0	0	0	0	0	0	92,097	92,097			0
1200	KENNESAW	GA		03/12/2018		7,375,676	0	0	0	0	0	0	63,225	63,225			0
1201	KENNESAW	GA		03/12/2018		10,871,662	0	0	0	0	0	0	93,193	93,193			0

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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
1202	LONGMONT	CO		04/19/2018		48,542,185	0	0	0	0	0	0	260,211	260,211			0
1206	LONGWOOD	FL		07/12/2018		34,567,761	0	0	0	0	0	0	161,035	161,035			0
1207	CARMEL	IN		09/10/2018		31,697,650	0	0	0	0	0	0	83,609	83,609			0
1209	NORTHLAKE	TX		09/18/2018		39,961,447	0	0	0	0	0	0	186,931	186,931			0
1210	COLUMBUS	OH		09/26/2018		54,362,139	0	0	0	0	0	0	268,471	268,471			0
1212	KATY	TX		12/21/2018		50,689,039	0	0	0	0	0	0	360,226	360,226			0
1214	CEDAR PARK	TX		04/01/2019		38,300,817	0	0	0	0	0	0	182,559	182,559			0
1215	SCOTTSDALE	AZ		05/14/2019		50,836,138	0	0	0	0	0	0	243,698	243,698			0
1216	OKLAHOMA CITY	OK		07/30/2019		25,747,350	0	0	0	0	0	0	129,841	129,841			0
1217	WASHINGTON	DC		08/08/2019		26,370,494	0	0	0	0	0	0	121,886	121,886			0
1218	LAND OLAKES	FL		08/12/2019		42,809,521	0	0	0	0	0	0	210,529	210,529			0
1219	CINCINNATI	OH		09/20/2019		25,361,902	0	0	0	0	0	0	137,785	137,785			0
1222	CALIFORNIA	MD		12/20/2019		19,205,303	0	0	0	0	0	0	121,520	121,520			0
1224	MURFREESBORO	TN		03/06/2020		24,184,062	0	0	0	0	0	0	120,988	120,988			0
1225	E. WICHITA	KS		04/16/2020		30,209,716	0	0	0	0	0	0	161,138	161,138			0
1227	INDIANAPOLIS	IN		06/10/2020		59,937,347	0	0	0	0	0	0	285,173	285,173			0
1228	FISHERS	IN		06/15/2020		43,817,979	0	0	0	0	0	0	207,702	207,702			0
1229	ORLANDO	FL		08/27/2020		43,271,718	0	0	0	0	0	0	211,448	211,448			0
1230	HUNTSVILLE	AL		09/01/2020		47,493,909	0	0	0	0	0	0	231,052	231,052			0
1232	LISLE	IL		10/29/2020		45,423,513	0	0	0	0	0	0	230,656	230,656			0
1234	BAINBRIDGE ISLAND	WA		11/04/2020		35,692,247	0	0	0	0	0	0	174,228	174,228			0
1235	AUSTIN	TX		11/10/2020		23,714,856	0	0	0	0	0	0	106,110	106,110			0
1236	AUSTIN	TX		11/10/2020		1,997,041	0	0	0	0	0	0	8,936	8,936			0
1237	AUSTIN	TX		11/10/2020		15,726,694	0	0	0	0	0	0	70,368	70,368			0
1239	SOUTH PORTLAND	ME		12/30/2020		29,336,243	0	0	0	0	0	0	129,603	129,603			0
1240	BRANDENTON	FL		12/30/2020		28,154,917	0	0	0	0	0	0	124,384	124,384			0
1241	CHARLESTON	SC		12/30/2020		26,579,817	0	0	0	0	0	0	117,426	117,426			0
1243	ELLETTSVILLE	IN		04/15/2021		33,491,267	0	0	0	0	0	0	221,132	221,132			0
1244	CENTERVILLE	OH		03/29/2021		41,669,390	0	0	0	0	0	0	213,376	213,376			0
1245	CLARKSVILLES	TN		04/13/2021		30,598,872	0	0	0	0	0	0	152,779	152,779			0
1248	APEX	NC		07/15/2021		3,836,716	0	0	0	0	0	0	18,461	18,461			0
1249	STERLING	VA		07/21/2021		40,209,282	0	0	0	0	0	0	201,793	201,793			0
1259	RAYMORE	MO		12/14/2021		44,000,000	0	0	0	0	0	0	265,088	265,088			0
1271	SAN JOSE	CA		05/05/2022		33,418,825	0	0	0	0	0	0	464,670	464,670			0
1280	PHOENIX	AZ		07/27/2022		49,069,660	0	0	0	0	0	0	196,395	196,395			0
1284	RENO	NV		08/12/2022		59,336,429	0	0	0	0	0	0	241,193	241,193			0
1296	PITTSBURGH	PA		05/11/2023		35,738,194	0	0	0	0	0	0	134,474	134,474			0
1300	WARRENSVILLE HEIGHTS	OH		07/25/2023		15,186,032	0	0	0	0	0	0	36,742	36,742			0
1301	CARMEL	IN		07/25/2023		25,867,292	0	0	0	0	0	0	62,586	62,586			0
1302	PITTSBURGH	PA		07/25/2023		23,204,703	0	0	0	0	0	0	56,144	56,144			0
1310	ROCHESTER	MI		11/29/2023		34,000,000	0	0	0	0	0	0	83,603	83,603			0
1331	CINCINNATI	OH		01/31/2024		0	0	0	0	0	0	0	19,221	19,221			0
9136	MASON	OH		11/12/2021		29,254,445	0	(24,846)	0	0	(24,846)	0	139,286	139,286			0
000325639	CARSONVILLE	MI		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000325840	ROUND ROCK	TX		05/02/2022		2,950	0	90	0	0	90	0	3,040	3,040	0	0	0
000326631	KATY	TX		05/02/2022		1,700	0	52	0	0	52	0	1,752	1,752	0	0	0
000326035	UNION	NJ		05/02/2022		1,744	0	53	0	0	53	0	1,798	1,798	0	0	0
000326715	WEST ALEXANDRIA	OH		05/02/2022		1,490	0	46	0	0	46	0	1,536	1,536	0	0	0
000325867	RUTHER GLEN	VA		05/02/2022		4,731	0	145	0	0	145	0	4,876	4,876	0	0	0
000325625	REDFORD	MI		05/02/2022		250	0	7	0	0	7	0	257	257	0	0	0
000326403	OAK PARK	IL		05/02/2022		374	0	11	0	0	11	0	386	386	0	0	0

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	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
000325853	ANDREWS	TX		05/02/2022		1,197	0	37	0	0	37	0	1,234	1,234	0	0	0
000326492	EASLEY	SC		05/02/2022		397	0	12	0	0	12	0	410	409	0	0	0
000325499	WICHITA	KS		05/02/2022		1,009	0	31	0	0	31	0	1,040	1,040	0	0	0
000325708	PHILADELPHIA	PA		05/02/2022		334	0	10	0	0	10	0	345	345	0	0	0
000326632	NAUGATUCK	CT		05/02/2022		1,053	0	32	0	0	32	0	1,085	1,085	0	0	0
000326700	BARBOURSVILLE	WV		05/02/2022		817	0	25	0	0	25	0	842	842	0	0	0
000326402	HANOVER	IN		05/02/2022		625	0	19	0	0	19	0	644	644	0	0	0
000325938	LANCASTER	PA		05/02/2022		42	0	1	0	0	1	0	43	43	0	0	0
000326048	SPRINGDALE	MD		05/02/2022		2,846	0	87	0	0	87	0	2,933	2,933	0	0	0
000326416	SAGAMORE	PA		05/02/2022		385	0	12	0	0	12	0	397	397	0	0	0
000325300	JOLIET	IL		05/02/2022		225	0	7	0	0	7	0	231	231	0	0	0
000326021	DAYTONA BEACH	FL		05/02/2022		656	0	20	0	0	20	0	676	676	0	0	0
000325854	WILLIAMSTOWN	KY		05/02/2022		514	0	16	0	0	16	0	530	530	0	0	0
000326331	POUGHQUAG	NY		05/02/2022		1,007	0	31	0	0	31	0	1,038	1,038	0	0	0
000325637	MESA	AZ		05/02/2022		1,625	0	43	0	0	43	0	1,668	1,668	0	0	0
000325921	CANTON	OH		05/02/2022		300	0	9	0	0	9	0	309	309	0	0	0
000325865	SOUTH BEND	IN		05/02/2022		608	0	19	0	0	19	0	626	626	0	0	0
000326047	TOWNSHIP OF DEPTFORD	NJ		05/02/2022		861	0	25	0	0	25	0	886	886	0	0	0
000325636	BURGETTSTOWN	PA		05/02/2022		432	0	13	0	0	13	0	445	445	0	0	0
000326359	PASCO	WA		05/02/2022		6,170	0	189	0	0	189	0	6,359	6,359	0	0	0
000325326	MONTPELLIER	ID		05/02/2022		1,112	0	34	0	0	34	0	1,146	1,146	0	0	0
000325638	CHICAGO	IL		05/02/2022		1,938	0	51	0	0	51	0	1,989	1,989	0	0	0
000325498	COLUMBUS	OH		05/02/2022		859	0	26	0	0	26	0	886	886	0	0	0
000325484	JACKSON	MS		05/02/2022		1,000	0	31	0	0	31	0	1,030	1,030	0	0	0
000325409	WALDORF	MD		05/02/2022		1,210	0	31	0	0	31	0	1,242	1,242	0	0	0
000326288	ROY	UT		05/02/2022		610	0	19	0	0	19	0	629	629	0	0	0
000325852	DALLAS	TX		05/02/2022		257	0	8	0	0	8	0	264	264	0	0	0
000326586	CROWN POINT	IN		05/02/2022		277	0	8	0	0	8	0	286	286	0	0	0
000326116	ROANOKE	VA		05/02/2022		1,259	0	39	0	0	39	0	1,298	1,298	0	0	0
000325540	MAYS LANDING	NJ		05/02/2022		1,060	0	32	0	0	32	0	1,092	1,092	0	0	0
000326414	NORTH LAS VEGAS	NV		05/02/2022		463	0	14	0	0	14	0	477	477	0	0	0
000325949	BETHESDA	MD		05/02/2022		2,950	0	90	0	0	90	0	3,040	3,040	0	0	0
000325691	VILLA PARK	IL		05/02/2022		634	0	19	0	0	19	0	653	653	0	0	0
000325616	ENGLAND	AR		05/02/2022		140	0	4	0	0	4	0	144	144	0	0	0
000326566	MENTOR	OH		05/02/2022		634	0	19	0	0	19	0	654	654	0	0	0
000325844	CHARLOTTE	NC		05/02/2022		114	0	3	0	0	3	0	117	117	0	0	0
000326338	BALTIMORE	MD		05/02/2022		111	0	3	0	0	3	0	115	115	0	0	0
000326268	SOUTHPORT	NC		05/02/2022		1,231	0	37	0	0	37	0	1,268	1,268	0	0	0
000325559	E GREENBUSH	NY		05/02/2022		829	0	25	0	0	25	0	854	854	0	0	0
000326408	SILVER SPRING	MD		05/02/2022		2,062	0	63	0	0	63	0	2,125	2,125	0	0	0
000325927	UPPER MARLBORO	MD		05/02/2022		2,424	0	74	0	0	74	0	2,498	2,498	0	0	0
000326706	MIDDLEBURG	FL		05/02/2022		296	0	7	0	0	7	0	304	304	0	0	0
000326108	VIRGINIA BEACH	VA		05/02/2022		696	0	21	0	0	21	0	717	717	0	0	0
000325859	KRUM	TX		05/02/2022		791	0	24	0	0	24	0	815	815	0	0	0
000325617	ALLIANCE	OH		05/02/2022		372	0	11	0	0	11	0	383	383	0	0	0
000325929	BALTIMORE	MD		05/02/2022		349	0	11	0	0	11	0	360	360	0	0	0
000326648	SHELTON	CT		05/02/2022		1,289	0	39	0	0	39	0	1,329	1,329	0	0	0
000325450	LAUREL	MS		05/02/2022		29	0	0	0	0	0	0	30	30	0	0	0
000326495	BRISTOL	CT		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000325533	TEMPERANCE	MI		05/02/2022		631	0	19	0	0	19	0	651	651	0	0	0
000326565	GLEN BURNIE	MD		05/02/2022		1,930	0	59	0	0	59	0	1,989	1,989	0	0	0

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	2	3					8	9	10	11	12	13					
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000326649	HOUSTON	TX		05/02/2022		822	0	25	0	0	25	0	847	847	0	0	0
000326780	GRANITE FALLS	NC		05/02/2022		1,084	0	33	0	0	33	0	1,118	1,118	0	0	0
000326407	ERIE	PA		05/02/2022		374	0	11	0	0	11	0	385	385	0	0	0
000326337	BALL GROUND	GA		05/02/2022		2,380	0	73	0	0	73	0	2,453	2,453	0	0	0
000326579	EASLEY	SC		05/02/2022		2,410	0	74	0	0	74	0	2,484	2,484	0	0	0
000326480	VALLEJO	CA		05/02/2022		1,697	0	52	0	0	52	0	1,749	1,749	0	0	0
000325544	SIOUX CITY	IA		05/02/2022		30	0	1	0	0	1	0	31	31	0	0	0
000326419	DOWNINGTOWN	PA		05/02/2022		548	0	15	0	0	15	0	563	563	0	0	0
000326494	IRVINE	CA		05/02/2022		2,213	0	68	0	0	68	0	2,281	2,281	0	0	0
000326010	TOPEKA	KS		05/02/2022		443	0	14	0	0	14	0	457	457	0	0	0
000325925	MANASSAS	VA		05/02/2022		659	0	20	0	0	20	0	679	679	0	0	0
000325613	NORTH VERNON	IN		05/02/2022		416	0	13	0	0	13	0	429	429	0	0	0
000326334	READFIELD	ME		05/02/2022		506	0	13	0	0	13	0	518	518	0	0	0
000325773	SAGINAW	MI		05/02/2022		1,161	0	36	0	0	36	0	1,196	1,196	0	0	0
000326418	TUCSON	AZ		05/02/2022		331	0	10	0	0	10	0	341	341	0	0	0
000325843	OKLAHOMA CITY	OK		05/02/2022		37	0	1	0	0	1	0	38	38	0	0	0
000325628	BAKERSFIELD	CA		05/02/2022		595	0	18	0	0	18	0	613	613	0	0	0
000326023	LEBANON	ME		05/02/2022		1,082	0	33	0	0	33	0	1,115	1,115	0	0	0
000326335	ARCADIA	LA		05/02/2022		1,327	0	41	0	0	41	0	1,367	1,367	0	0	0
000325926	SIX MILE	SC		05/02/2022		619	0	19	0	0	19	0	638	638	0	0	0
000325523	LAKELAND	FL		05/02/2022		1,653	0	51	0	0	51	0	1,704	1,704	0	0	0
000325848	HOLLY HILL	FL		05/02/2022		741	0	23	0	0	23	0	764	764	0	0	0
000326613	WINCHESTER	VA		05/02/2022		1,259	0	39	0	0	39	0	1,297	1,297	0	0	0
000326785	CLARKSVILLE	TN		05/02/2022		784	0	23	0	0	23	0	807	807	0	0	0
000326627	CHESNEE	SC		05/02/2022		3,833	0	117	0	0	117	0	3,951	3,951	0	0	0
000325308	SEMMES	AL		05/02/2022		1,284	0	39	0	0	39	0	1,323	1,323	0	0	0
000325904	MANCHESTER	CT		05/02/2022		3,147	0	96	0	0	96	0	3,243	3,243	0	0	0
000326259	MOUNT PLEASANT	MI		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000326327	LANCASTER	KY		05/02/2022		883	0	27	0	0	27	0	910	910	0	0	0
000326257	SUNBURY	OH		05/02/2022		5,321	0	163	0	0	163	0	5,484	5,484	0	0	0
000325398	THEODORE	AL		05/02/2022		1,211	0	37	0	0	37	0	1,248	1,248	0	0	0
000325836	LUBBOCK	TX		05/02/2022		521	0	16	0	0	16	0	537	537	0	0	0
000325524	KILLEEN	TX		05/02/2022		1,072	0	33	0	0	33	0	1,105	1,105	0	0	0
000326244	SALEM	MO		05/02/2022		883	0	27	0	0	27	0	910	909	0	0	0
000326556	COOPER CITY	FL		05/02/2022		681	0	21	0	0	21	0	702	702	0	0	0
000325980	SHERIDAN	MI		05/02/2022		472	0	14	0	0	14	0	486	486	0	0	0
000326796	CHERRY VALLEY	AR		05/02/2022		310	0	9	0	0	9	0	319	319	0	0	0
000325916	LUBBOCK	TX		05/02/2022		76	0	2	0	0	2	0	78	78	0	0	0
000325991	PEARSALL	TX		05/02/2022		49	0	1	0	0	1	0	50	50	0	0	0
000325534	FISHERS	IN		05/02/2022		1,167	0	36	0	0	36	0	1,203	1,203	0	0	0
000326708	MOUNT PLEASANT	MI		05/02/2022		93,749	0	0	0	0	0	0	93,749	93,749	0	0	0
000325604	COVINGTON	LA		05/02/2022		445	0	13	0	0	13	0	457	457	0	0	0
000325762	WATERFORD WORKS	NJ		05/02/2022		758	0	18	0	0	18	0	776	776	0	0	0
000326797	PARK CITY	KS		05/02/2022		411	0	13	0	0	13	0	424	424	0	0	0
000325832	HUMPHREY	AR		05/02/2022		7,013	0	215	0	0	215	0	7,227	7,227	0	0	0
000326199	PRINCETON	NJ		05/02/2022		523	0	13	0	0	13	0	536	536	0	0	0
000326553	BARTLETT	IL		05/02/2022		346	0	10	0	0	10	0	356	356	0	0	0
000325917	MOUNT MORRIS	MI		05/02/2022		273	0	8	0	0	8	0	282	282	0	0	0
000325992	TENAHA	TX		05/02/2022		537	0	13	0	0	13	0	550	550	0	0	0
000325466	DALZELL	SC		05/02/2022		1,082	0	30	0	0	30	0	1,112	1,112	0	0	0
000326325	BARDSTOWN	KY		05/02/2022		2,720	0	83	0	0	83	0	2,804	2,804	0	0	0

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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
000326172	WEST SALEM	OH		05/02/2022		775	0	24	0	0	24	0	799	799	0	0	0
000326540	FAYETTEVILLE	NC		05/02/2022		227	0	6	0	0	6	0	233	233	0	0	0
000325465	SOUTH BEND	IN		05/02/2022		970	0	30	0	0	30	0	999	999	0	0	0
000326186	BALTIMORE	MD		05/02/2022		508	0	16	0	0	16	0	524	524	0	0	0
000326610	ERIE	PA		05/02/2022		143	0	4	0	0	4	0	147	147	0	0	0
000326242	FELTON	DE		05/02/2022		3,284	0	101	0	0	101	0	3,385	3,385	0	0	0
000325535	TOLEDO	OH		05/02/2022		374	0	11	0	0	11	0	385	385	0	0	0
000325777	ELKINS PARK	PA		05/02/2022		655	0	20	0	0	20	0	675	675	0	0	0
000326789	SPRINGDALE	AR		05/02/2022		3,292	0	101	0	0	101	0	3,393	3,393	0	0	0
000325500	STURGEON BAY	WI		05/02/2022		571	0	17	0	0	17	0	589	589	0	0	0
000326845	WILLIAMSTON	SC		05/02/2022		317	0	9	0	0	9	0	327	327	0	0	0
000325686	COWGILL	MO		05/02/2022		183	0	6	0	0	6	0	188	188	0	0	0
000326477	CYNTHIANA	KY		05/02/2022		941	0	29	0	0	29	0	970	970	0	0	0
000326450	MINEOLA	TX		05/02/2022		1,291	0	40	0	0	40	0	1,331	1,331	0	0	0
000326617	BATON ROUGE	LA		05/02/2022		1,664	0	51	0	0	51	0	1,715	1,715	0	0	0
000326692	HUNTINGTOWN	MD		05/02/2022		600	0	18	0	0	18	0	618	618	0	0	0
000325699	MARIENVILLE	PA		05/02/2022		518	0	16	0	0	16	0	533	533	0	0	0
000326464	ROMULUS	MI		05/02/2022		558	0	17	0	0	17	0	575	575	0	0	0
000326166	RUSKIN	FL		05/02/2022		435	0	12	0	0	12	0	447	447	0	0	0
000325527	BLOOMFIELD HILLS	MI		05/02/2022		2,899	0	88	0	0	88	0	2,987	2,987	0	0	0
000326520	WEAVERVILLE	NC		05/02/2022		1,098	0	34	0	0	34	0	1,132	1,132	0	0	0
000325443	INDIANAPOLIS	IN		05/02/2022		266	0	8	0	0	8	0	274	274	0	0	0
000326776	SPRINGDALE	AR		05/02/2022		1,611	0	46	0	0	46	0	1,657	1,657	0	0	0
000326832	TACOMA	WA		05/02/2022		1,818	0	56	0	0	56	0	1,874	1,874	0	0	0
000326178	WAIWATOSA	WI		05/02/2022		113	0	3	0	0	3	0	116	116	0	0	0
000326006	LEVITTOWN	PA		05/02/2022		371	0	11	0	0	11	0	381	381	0	0	0
000325673	CONSTABLEVILLE	NY		05/02/2022		1,084	0	33	0	0	33	0	1,117	1,117	0	0	0
000326304	CHANDLER	IN		05/02/2022		1,105	0	34	0	0	34	0	1,139	1,139	0	0	0
000326221	ORLANDO	FL		05/02/2022		806	0	25	0	0	25	0	831	831	0	0	0
000325514	SUMMERVILLE	SC		05/02/2022		988	0	30	0	0	30	0	1,018	1,018	0	0	0
000326080	GONZALES	LA		05/02/2022		1,706	0	52	0	0	52	0	1,759	1,759	0	0	0
000325385	COLONIAL BEACH	VA		05/02/2022		1,003	0	31	0	0	31	0	1,034	1,034	0	0	0
000326019	MONMOUTH JCT	NJ		05/02/2022		2,791	0	85	0	0	85	0	2,876	2,876	0	0	0
000326317	ROSEDALE	MD		05/02/2022		910	0	27	0	0	27	0	937	937	0	0	0
000326462	MASON	MI		05/02/2022		1,141	0	35	0	0	35	0	1,176	1,176	0	0	0
000326772	GLENN HEIGHTS	TX		05/02/2022		1,178	0	36	0	0	36	0	1,214	1,214	0	0	0
000326232	NEWMAN	GA		05/02/2022		452	0	14	0	0	14	0	466	466	0	0	0
000325526	NORTH LAS VEGAS	NV		05/02/2022		1,022	0	30	0	0	30	0	1,052	1,052	0	0	0
000326786	CASTLE HAYNE	NC		05/02/2022		628	0	19	0	0	19	0	647	647	0	0	0
000326842	ELLINGTON	MO		05/02/2022		547	0	17	0	0	17	0	564	564	0	0	0
000325373	KOKOMO	IN		05/02/2022		908	0	28	0	0	28	0	936	936	0	0	0
000325838	CONCORD	NC		05/02/2022		750	0	23	0	0	23	0	773	773	0	0	0
000326246	MERIDEN	CT		05/02/2022		804	0	25	0	0	25	0	828	828	0	0	0
000326488	ORCHARD PARK	NY		05/02/2022		1,011	0	31	0	0	31	0	1,042	1,042	0	0	0
000325824	LANDOVER	MD		05/02/2022		1,185	0	34	0	0	34	0	1,219	1,219	0	0	0
000325740	OWINGS MILLS	MD		05/02/2022		1,438	0	44	0	0	44	0	1,482	1,482	0	0	0
000325456	CINCINNATI	OH		05/02/2022		924	0	28	0	0	28	0	952	952	0	0	0
000325810	MERRILLVILLE	IN		05/02/2022		1,241	0	38	0	0	38	0	1,279	1,279	0	0	0
000326696	HOCKLEY	TX		05/02/2022		1,113	0	34	0	0	34	0	1,147	1,147	0	0	0
000326510	ANNA	IL		05/02/2022		136	0	3	0	0	3	0	139	139	0	0	0
000325988	MECHANICSVILLE	VA		05/02/2022		2,625	0	80	0	0	80	0	2,705	2,705	0	0	0

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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
000325351	MAYBELL	CO		05/02/2022		674	0	21	0	0	21	0	695	695	0	0	0
000325891	SEABECK	WA		05/02/2022		1,611	0	49	0	0	49	0	1,660	1,660	0	0	0
000325364	CHICAGO	IL		05/02/2022		1,625	0	50	0	0	50	0	1,675	1,675	0	0	0
000325974	WESTMINSTER	CO		05/02/2022		450	0	14	0	0	14	0	464	464	0	0	0
000326441	CORTLANDT MANOR	NY		05/02/2022		2,324	0	71	0	0	71	0	2,394	2,394	0	0	0
000325352	SOUTH HOLLAND	IL		05/02/2022		381	0	11	0	0	11	0	392	392	0	0	0
000326695	BRANDYWINE	MD		05/02/2022		1,983	0	58	0	0	58	0	2,042	2,042	0	0	0
000326751	SMYRNA	DE		05/02/2022		1,904	0	58	0	0	58	0	1,963	1,963	0	0	0
000325664	SAINT PETERSBURG	FL		05/02/2022		375	0	11	0	0	11	0	387	387	0	0	0
000326821	ILION	NY		05/02/2022		505	0	15	0	0	15	0	520	520	0	0	0
000325519	HOMESTEAD	FL		05/02/2022		1,688	0	52	0	0	52	0	1,739	1,739	0	0	0
000325594	MOUNT AUBURN	IL		05/02/2022		2,533	0	73	0	0	73	0	2,605	2,605	0	0	0
000326370	BRYAN	TX		05/02/2022		180	0	6	0	0	6	0	186	186	0	0	0
000326169	FARMINGTON	NM		05/02/2022		2,235	0	68	0	0	68	0	2,304	2,304	0	0	0
000325580	NEW OXFORD	PA		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000326394	BRANDYWINE	MD		05/02/2022		1,067	0	33	0	0	33	0	1,099	1,099	0	0	0
000326086	FORT WAYNE	IN		05/02/2022		465	0	14	0	0	14	0	479	479	0	0	0
000326849	LINCOLN	DE		05/02/2022		296	0	9	0	0	9	0	304	304	0	0	0
000326142	LINDENHURST	IL		05/02/2022		1,227	0	38	0	0	38	0	1,264	1,264	0	0	0
000326440	LUCEDALE	MS		05/02/2022		676	0	21	0	0	21	0	697	697	0	0	0
000325688	PARIS	NY		05/02/2022		1,124	0	34	0	0	34	0	1,158	1,158	0	0	0
000326619	HURRICANE	WV		05/02/2022		319	0	10	0	0	10	0	328	328	0	0	0
000326452	QUEENS VILLAGE	NY		05/02/2022		972	0	28	0	0	28	0	1,000	1,000	0	0	0
000326750	SMYRNA	DE		05/02/2022		1,557	0	48	0	0	48	0	1,605	1,605	0	0	0
000325814	PEKIN	IL		05/02/2022		681	0	21	0	0	21	0	702	702	0	0	0
000325432	EDGEWOOD	MD		05/02/2022		608	0	19	0	0	19	0	627	627	0	0	0
000325758	STOCKTON	CA		05/02/2022		931	0	29	0	0	29	0	960	960	0	0	0
000326084	ASTON	PA		05/02/2022		688	0	20	0	0	20	0	708	708	0	0	0
000325800	JUNCTION CITY	KS		05/02/2022		26,221	0	803	0	0	803	0	27,023	27,023	0	0	0
000325502	CONCORD	GA		05/02/2022		2,620	0	80	0	0	80	0	2,700	2,700	0	0	0
000325446	EAST ORANGE	NJ		05/02/2022		303	0	8	0	0	8	0	311	311	0	0	0
000325459	ATLANTA	GA		05/02/2022		606	0	19	0	0	19	0	625	625	0	0	0
000326681	KRESGEVILLE	PA		05/02/2022		1,304	0	40	0	0	40	0	1,344	1,344	0	0	0
000325999	NORMAN PARK	GA		05/02/2022		989	0	30	0	0	30	0	1,020	1,020	0	0	0
000326383	GEORGETOWN	DE		05/02/2022		12,227	0	374	0	0	374	0	12,602	12,602	0	0	0
000325827	SOUTHFIELD	MI		05/02/2022		758	0	23	0	0	23	0	782	782	0	0	0
000325447	JAMAICA	NY		05/02/2022		1,114	0	28	0	0	28	0	1,142	1,142	0	0	0
000326846	TURLOCK	CA		05/02/2022		1,297	0	38	0	0	38	0	1,335	1,335	0	0	0
000326604	HONEYVILLE	UT		05/02/2022		944	0	29	0	0	29	0	973	973	0	0	0
000325987	CRAIG	CO		05/02/2022		132	0	4	0	0	4	0	136	136	0	0	0
000326097	SOUTHBRIDGE	MA		05/02/2022		124	0	4	0	0	4	0	127	127	0	0	0
000326521	WAYNESVILLE	MO		05/02/2022		1,091	0	26	0	0	26	0	1,116	1,116	0	0	0
000326847	SELLERSBURG	IN		05/02/2022		768	0	24	0	0	24	0	792	792	0	0	0
000325433	ALLENTON	MI		05/02/2022		872	0	23	0	0	23	0	895	895	0	0	0
000325661	KOKOMO	IN		05/02/2022		540	0	17	0	0	17	0	556	556	0	0	0
000326479	SICKLERVILLE	NJ		05/02/2022		1,441	0	43	0	0	43	0	1,484	1,484	0	0	0
000326431	CANTON	MS		05/02/2022		1,114	0	34	0	0	34	0	1,149	1,149	0	0	0
000325737	CAMAS	WA		05/02/2022		2,248	0	69	0	0	69	0	2,317	2,317	0	0	0
000325597	MUSKEGON	MI		05/02/2022		452	0	14	0	0	14	0	466	466	0	0	0
000326445	PORT ORCHARD	WA		05/02/2022		764	0	23	0	0	23	0	788	788	0	0	0
000325723	PLAQUEMINE	LA		05/02/2022		595	0	17	0	0	17	0	612	612	0	0	0

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	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
000325369	DALLAS	TX		05/02/2022		863	0	26	0	0	26	0	889	889	0	0	0
000326217	RICHMOND	VA		05/02/2022		1,354	0	41	0	0	41	0	1,395	1,395	0	0	0
000326459	MILLHEIM	PA		05/02/2022		507	0	13	0	0	13	0	520	520	0	0	0
000325653	HENRICO	VA		05/02/2022		425	0	13	0	0	13	0	438	438	0	0	0
000326529	PHILADELPHIA	PA		05/02/2022		520	0	16	0	0	16	0	536	536	0	0	0
000325411	EAGLE BRIDGE	NY		05/02/2022		1,822	0	56	0	0	56	0	1,878	1,878	0	0	0
000326827	THORNTON	CO		05/02/2022		381	0	12	0	0	12	0	393	393	0	0	0
000325426	COLUMBUS	OH		05/02/2022		353	0	11	0	0	11	0	364	364	0	0	0
000326360	LINCOLNTON	NC		05/02/2022		4,279	0	109	0	0	109	0	4,387	4,387	0	0	0
000326769	EL DORADO	AR		05/02/2022		623	0	19	0	0	19	0	643	643	0	0	0
000326742	HOUSTON	TX		05/02/2022		277	0	7	0	0	7	0	284	284	0	0	0
000326076	MANY	LA		05/02/2022		1,513	0	46	0	0	46	0	1,560	1,560	0	0	0
000326756	PEA RIDGE	AR		05/02/2022		339	0	10	0	0	10	0	350	350	0	0	0
000325896	SICKLERVILLE	NJ		05/02/2022		229	0	7	0	0	7	0	236	236	0	0	0
000326444	CALABASAS	CA		05/02/2022		577	0	18	0	0	18	0	594	594	0	0	0
000326686	RED BLUFF	CA		05/02/2022		1,093	0	33	0	0	33	0	1,126	1,126	0	0	0
000325807	HAMPSTEAD	NH		05/02/2022		411	0	13	0	0	13	0	424	424	0	0	0
000325584	CICERO	NY		05/02/2022		717	0	22	0	0	22	0	739	739	0	0	0
000325353	BAKERSFIELD	CA		05/02/2022		907	0	28	0	0	28	0	935	935	0	0	0
000326061	PLAINFIELD	IL		05/02/2022		1,076	0	30	0	0	30	0	1,107	1,107	0	0	0
000326526	OKLAHOMA CITY	OK		05/02/2022		188,389	0	5,767	0	0	5,767	0	194,156	194,156	0	0	0
000325818	VIENNA	IL		05/02/2022		991	0	30	0	0	30	0	1,021	1,021	0	0	0
000326838	MILLVILLE	NJ		05/02/2022		640	0	20	0	0	20	0	660	660	0	0	0
000326131	DELTONA	FL		05/02/2022		332	0	7	0	0	7	0	339	339	0	0	0
000326811	BRISTOL	PA		05/02/2022		1,401	0	43	0	0	43	0	1,444	1,444	0	0	0
000326825	LONG BEACH	CA		05/02/2022		1,810	0	55	0	0	55	0	1,866	1,866	0	0	0
000325976	KANNAPOLIS	NC		05/02/2022		75	0	2	0	0	2	0	77	77	0	0	0
000326290	WOOD RIVER	IL		05/02/2022		2,610	0	80	0	0	80	0	2,690	2,690	0	0	0
000325978	WILMERDING	PA		05/02/2022		566	0	17	0	0	17	0	583	583	0	0	0
000326823	JEFFERSONVILLE	IN		05/02/2022		422	0	13	0	0	13	0	435	435	0	0	0
000326399	EPSOM	NH		05/02/2022		1,097	0	34	0	0	34	0	1,130	1,130	0	0	0
000326157	MATTAPAN	MA		05/02/2022		1,148	0	35	0	0	35	0	1,184	1,184	0	0	0
000325410	WACO	TX		05/02/2022		674	0	21	0	0	21	0	694	694	0	0	0
000325736	SALEM TWP	ME		05/02/2022		1,463	0	45	0	0	45	0	1,508	1,508	0	0	0
000326539	CARMEL	NY		05/02/2022		2,446	0	75	0	0	75	0	2,521	2,521	0	0	0
000326227	HAVRE DE GRACE	MD		05/02/2022		693	0	21	0	0	21	0	714	714	0	0	0
000326609	HUDSON	MA		05/02/2022		487	0	15	0	0	15	0	502	502	0	0	0
000326386	SOUTH BEND	IN		05/02/2022		91	0	2	0	0	2	0	94	94	0	0	0
000325437	DORCHESTER	MA		05/02/2022		2,983	0	91	0	0	91	0	3,075	3,075	0	0	0
000326144	GLOUCESTER CITY	NJ		05/02/2022		1,115	0	34	0	0	34	0	1,149	1,149	0	0	0
000326698	CORINTH	NY		05/02/2022		466	0	14	0	0	14	0	480	480	0	0	0
000325880	ARLINGTON	TX		05/02/2022		142	0	4	0	0	4	0	145	145	0	0	0
000325805	ANDOVER	MA		05/02/2022		1,445	0	42	0	0	42	0	1,487	1,487	0	0	0
000326282	WETUMPKA	AL		05/02/2022		2,186	0	67	0	0	67	0	2,253	2,253	0	0	0
000325588	MADERA	CA		05/02/2022		635	0	19	0	0	19	0	654	654	0	0	0
000326505	WARNER ROBINS	GA		05/02/2022		504	0	15	0	0	15	0	518	518	0	0	0
000325332	DURHAM	NC		05/02/2022		720	0	22	0	0	22	0	742	742	0	0	0
000326449	OXFORD	AL		05/02/2022		1,420	0	43	0	0	43	0	1,464	1,464	0	0	0
000325714	BENSALEM	PA		05/02/2022		71	0	2	0	0	2	0	73	73	0	0	0
000326296	VINELAND	NJ		05/02/2022		1,435	0	44	0	0	44	0	1,479	1,479	0	0	0
000325872	HURON	TN		05/02/2022		96	0	3	0	0	3	0	99	99	0	0	0

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	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
000326352	FREMONT	MI		05/02/2022		294	0	9	0	0	9	0	303	303	0	0	0
000325700	BAYTOWN	TX		05/02/2022		532	0	14	0	0	14	0	546	546	0	0	0
000325402	PORT BYRON	IL		05/02/2022		479	0	15	0	0	15	0	494	494	0	0	0
000326594	BEDFORD HEIGHTS	OH		05/02/2022		498	0	14	0	0	14	0	513	513	0	0	0
000325560	MAGNOLIA	TX		05/02/2022		1,947	0	60	0	0	60	0	2,007	2,007	0	0	0
000326664	WELCOME	MD		05/02/2022		1,554	0	48	0	0	48	0	1,602	1,602	0	0	0
000325713	BAY SHORE	NY		05/02/2022		1,162	0	33	0	0	33	0	1,196	1,196	0	0	0
000326448	CROSS LANES	WV		05/02/2022		242	0	7	0	0	7	0	250	250	0	0	0
000326136	EMERY	UT		05/02/2022		541	0	16	0	0	16	0	556	556	0	0	0
000325790	EUREKA	CA		05/02/2022		990	0	30	0	0	30	0	1,020	1,020	0	0	0
000326351	SPOKANE	WA		05/02/2022		2,604	0	80	0	0	80	0	2,684	2,684	0	0	0
000325873	ASHEBORO	NC		05/02/2022		194	0	5	0	0	5	0	199	199	0	0	0
000326379	SOUTH WEBER	UT		05/02/2022		168	0	5	0	0	5	0	173	173	0	0	0
000325658	BLYTHE	CA		05/02/2022		3,463	0	106	0	0	106	0	3,569	3,569	0	0	0
000325561	MIDLOTHIAN	TX		05/02/2022		1,480	0	45	0	0	45	0	1,526	1,526	0	0	0
000325884	MONTGOMERY	AL		05/02/2022		498	0	15	0	0	15	0	513	513	0	0	0
000326759	FORT WORTH	TX		05/02/2022		1,918	0	59	0	0	59	0	1,976	1,976	0	0	0
000326592	MIAMI	FL		05/02/2022		1,925	0	59	0	0	59	0	1,984	1,984	0	0	0
000326815	JAMAICA	NY		05/02/2022		2,432	0	74	0	0	74	0	2,506	2,506	0	0	0
000326350	JACKSONVILLE	FL		05/02/2022		822	0	22	0	0	22	0	844	844	0	0	0
000325870	SOMERTON	AZ		05/02/2022		1,291	0	40	0	0	40	0	1,331	1,331	0	0	0
000326420	JACKSON	MS		05/02/2022		670	0	21	0	0	21	0	690	690	0	0	0
000326662	EMMETSBURG	IA		05/02/2022		759	0	23	0	0	23	0	782	782	0	0	0
000326294	SAINT ROSE	LA		05/02/2022		1,538	0	47	0	0	47	0	1,585	1,585	0	0	0
000325725	URIAH	AL		05/02/2022		558	0	17	0	0	17	0	575	575	0	0	0
000325641	GAYLORD	MI		05/02/2022		1,966	0	60	0	0	60	0	2,026	2,026	0	0	0
000326434	WINTHROP	ME		05/02/2022		800	0	25	0	0	25	0	825	825	0	0	0
000325585	CHICAGO	IL		05/02/2022		948	0	27	0	0	27	0	976	976	0	0	0
000325953	PATASKALA	OH		05/02/2022		997	0	31	0	0	31	0	1,027	1,027	0	0	0
000326732	HORIZON CITY	TX		05/02/2022		342	0	10	0	0	10	0	352	352	0	0	0
000326800	LAKE WORTH	FL		05/02/2022		1,409	0	39	0	0	39	0	1,448	1,448	0	0	0
000325941	PHILADELPHIA	PA		05/02/2022		121	0	4	0	0	4	0	124	124	0	0	0
000326674	SAN ANTONIO	TX		05/02/2022		131	0	4	0	0	4	0	135	135	0	0	0
000326432	OZARK	MO		05/02/2022		976	0	30	0	0	30	0	1,006	1,006	0	0	0
000325573	Middlesex	NJ		05/02/2022		1,407	0	43	0	0	43	0	1,450	1,450	0	0	0
000326148	LAKE WORTH	FL		05/02/2022		133	0	4	0	0	4	0	136	136	0	0	0
000326516	LEESVILLE	LA		05/02/2022		20,247	0	620	0	0	620	0	20,866	20,866	0	0	0
000325428	ANNISTON	AL		05/02/2022		378	0	11	0	0	11	0	389	389	0	0	0
000326121	INDIANAPOLIS	IN		05/02/2022		502	0	15	0	0	15	0	517	517	0	0	0
000325358	TUSCALOOSA	AL		05/02/2022		813	0	25	0	0	25	0	838	838	0	0	0
000326356	LAFAYETTE	LA		05/02/2022		589	0	18	0	0	18	0	607	607	0	0	0
000325565	Chicopee	MA		05/02/2022		720	0	22	0	0	22	0	742	742	0	0	0
000326598	TAMARAC	FL		05/02/2022		934	0	29	0	0	29	0	962	962	0	0	0
000325323	LA GRANGE	NC		05/02/2022		686	0	19	0	0	19	0	705	705	0	0	0
000326128	LAS VEGAS	NV		05/02/2022		677	0	21	0	0	21	0	698	698	0	0	0
000326031	LUBBOCK	TX		05/02/2022		560	0	17	0	0	17	0	577	577	0	0	0
000326045	CASA GRANDE	AZ		05/02/2022		752	0	23	0	0	23	0	776	776	0	0	0
000326101	MILTON	FL		05/02/2022		221	0	7	0	0	7	0	228	228	0	0	0
000325481	METHUEN	MA		05/02/2022		1,476	0	45	0	0	45	0	1,521	1,521	0	0	0
000326190	BAXTER SPRINGS	KS		05/02/2022		214	0	7	0	0	7	0	221	221	0	0	0
000326655	LOGANVILLE	GA		05/02/2022		622	0	19	0	0	19	0	641	641	0	0	0

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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
000326413	ASHAWAY	RI		05/02/2022		1,339	0	.41	0	0	.41	0	1,379	1,379	0	0	0
000325336	COLOGAH	OK		05/02/2022			0	.2	0	0	.2	0	.79	.79	0	0	0
000326299	STEGER	IL		05/02/2022		.28	0	.1	0	0	.1	0	.29	.29	0	0	0
000325496	PHILADELPHIA	PA		05/02/2022		.164	0	.5	0	0	.5	0	.169	.169	0	0	0
000326653	YULEE	FL		05/02/2022		.714	0	.22	0	0	.22	0	.736	.736	0	0	0
000326597	LEICESTER	MA		05/02/2022		1,762	0	.54	0	0	.54	0	1,816	1,816	0	0	0
000326737	ODESSA	TX		05/02/2022		1,298	0	.40	0	0	.40	0	1,338	1,338	0	0	0
000326127	BAKERSFIELD	CA		05/02/2022		.236	0	.7	0	0	.7	0	.243	.243	0	0	0
000325850	MANOR	TX		05/02/2022		11,115	0	.340	0	0	.340	0	11,455	11,455	0	0	0
000325324	PORT BARRINGTON	IL		05/02/2022		.818	0	.25	0	0	.25	0	.843	.843	0	0	0
000326584	MARENGO	IL		05/02/2022		2,237	0	.68	0	0	.68	0	2,305	2,305	0	0	0
000326640	NAVARRE	FL		05/02/2022		1,263	0	.39	0	0	.39	0	1,302	1,302	0	0	0
000326100	THORNTON	CO		05/02/2022		.619	0	.18	0	0	.18	0	.636	.636	0	0	0
000325649	KILLEEN	TX		05/02/2022		.370	0	.11	0	0	.11	0	.381	.381	0	0	0
000326272	JENISON	MI		05/02/2022		.856	0	.26	0	0	.26	0	.882	.882	0	0	0
000325635	IOWA COLONY	TX		05/02/2022		.848	0	.26	0	0	.26	0	.874	.874	0	0	0
000325482	DOUGLAS	MA		05/02/2022		1,799	0	.55	0	0	.55	0	1,854	1,854	0	0	0
000325404	CHARLOTTE	TX		05/02/2022		.217	0	.7	0	0	.7	0	.224	.224	0	0	0
000326652	SMITHFIELD	NC		05/02/2022		8,276	0	.252	0	0	.252	0	8,528	8,528	0	0	0
000325888	GAITHERSBURG	MD		05/02/2022		.724	0	.22	0	0	.22	0	.746	.746	0	0	0
000326806	BELLMAR	NJ		05/02/2022		.564	0	.13	0	0	.13	0	.578	.578	0	0	0
000325632	COLUMBUS	IN		05/02/2022		.246	0	.8	0	0	.8	0	.253	.253	0	0	0
000326736	BLUE ASH	OH		05/02/2022		1,290	0	.39	0	0	.39	0	1,330	1,330	0	0	0
000325334	WEST SPRINGFIELD	MA		05/02/2022		1,200	0	.37	0	0	.37	0	1,237	1,237	0	0	0
000325860	NEW BRAUNFELS	TX		05/02/2022		.266	0	.8	0	0	.8	0	.275	.275	0	0	0
000325562	HOLDEN	LA		05/02/2022		.856	0	.26	0	0	.26	0	.882	.882	0	0	0
000326043	VIRGINIA BEACH	VA		05/02/2022		.949	0	.29	0	0	.29	0	.978	.978	0	0	0
000326818	SAN ANTONIO	TX		05/02/2022		.673	0	.21	0	0	.21	0	.694	.694	0	0	0
000326651	CARMEL	NY		05/02/2022		1,322	0	.40	0	0	.40	0	1,362	1,362	0	0	0
000325349	ALBUQUERQUE	NM		05/02/2022		.97	0	.3	0	0	.3	0	.100	.100	0	0	0
000326208	KANSAS CITY	KS		05/02/2022		.25	0	.1	0	0	.1	0	.26	.26	0	0	0
000326283	MIDFIELD	AL		05/02/2022		.412	0	.13	0	0	.13	0	.425	.425	0	0	0
000325405	OZARK	MO		05/02/2022		.598	0	.18	0	0	.18	0	.616	.616	0	0	0
000326665	SAINT MARTINVILLE	LA		05/02/2022		1,045	0	.32	0	0	.32	0	1,077	1,077	0	0	0
000325494	ADDISON	IL		05/02/2022		.163	0	.5	0	0	.5	0	.168	.168	0	0	0
000325419	KIRKWOOD	PA		05/02/2022		.305	0	.9	0	0	.9	0	.314	.314	0	0	0
000325550	BRICK TWP	NJ		05/02/2022		1,628	0	.50	0	0	.50	0	1,678	1,678	0	0	0
000326069	WESTAMPTON	NJ		05/02/2022		.989	0	.30	0	0	.30	0	1,019	1,019	0	0	0
000326367	BEL AIR	MD		05/02/2022		1,095	0	.34	0	0	.34	0	1,128	1,128	0	0	0
000326139	SUFFOLK	VA		05/02/2022		.683	0	.21	0	0	.21	0	.704	.704	0	0	0
000326805	DEXTER TWP	MI		05/02/2022		.510	0	.16	0	0	.16	0	.525	.525	0	0	0
000331547	BETHEL	CT		08/30/2023		.573	0	.135	0	0	.135	0	.708	.708	0	0	0
000331249	AMARILLO	TX		08/30/2023		1,072	0	.253	0	0	.253	0	1,325	1,325	0	0	0
000331426	ADRIAN	MI		08/30/2023		1,069	0	.252	0	0	.252	0	1,321	1,321	0	0	0
000331668	TWIO RIVERS	WI		08/30/2023		.105	0	.25	0	0	.25	0	.129	.129	0	0	0
000331394	HALETHORPE	MD		08/30/2023		1,344	0	.317	0	0	.317	0	1,661	1,661	0	0	0
000331273	LUBBOCK	TX		08/30/2023		.773	0	.182	0	0	.182	0	.955	.955	0	0	0
000331641	ALBUQUERQUE	NM		08/30/2023		.345	0	.82	0	0	.82	0	.427	.427	0	0	0
000331520	PIEDMONT	SC		08/30/2023		1,756	0	.414	0	0	.414	0	2,171	2,171	0	0	0
000331692	RICHMOND	KY		08/30/2023		1,726	0	.407	0	0	.407	0	2,134	2,134	0	0	0
000331617	NORTH LITTLE ROCK	AR		08/30/2023		.826	0	.195	0	0	.195	0	1,021	1,021	0	0	0

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000331711	OTISFIELD	ME		08/30/2023		1,290	0	304	0	0	304	0	1,594	1,594	0	0	0
000331343	MORTON	TX		08/30/2023		158	0	37	0	0	37	0	196	196	0	0	0
000331655	ORLANDO	FL		08/30/2023		184	0	43	0	0	43	0	227	227	0	0	0
000331534	CLEVELAND	OH		08/30/2023		178	0	42	0	0	42	0	220	220	0	0	0
000331413	QUINCY	IL		08/30/2023		250	0	59	0	0	59	0	310	310	0	0	0
000331585	DAYTON	TX		08/30/2023		1,650	0	389	0	0	389	0	2,039	2,039	0	0	0
000331464	GARLAND	TX		08/30/2023		1,301	0	307	0	0	307	0	1,608	1,608	0	0	0
000331287	CHARLOTTE	NC		08/30/2023		676	0	160	0	0	160	0	836	836	0	0	0
000331357	PLATTE CITY	MO		08/30/2023		734	0	173	0	0	173	0	907	907	0	0	0
000331599	THE COLONY	TX		08/30/2023		2,484	0	586	0	0	586	0	3,070	3,070	0	0	0
000331546	BURR RIDGE	IL		08/30/2023		96,629	0	22,795	0	0	22,795	0	119,424	119,424	0	0	0
000331299	ROCK HILL	SC		08/30/2023		412	0	97	0	0	97	0	509	509	0	0	0
000331272	MELBOURNE	FL		08/30/2023		427	0	101	0	0	101	0	528	528	0	0	0
000331393	LANCASTER	NY		08/30/2023		1,044	0	246	0	0	246	0	1,290	1,290	0	0	0
000331691	HAMPTON	VA		08/30/2023		337	0	73	0	0	73	0	410	410	0	0	0
000331570	ODESSA	TX		08/30/2023		163	0	38	0	0	38	0	201	201	0	0	0
000331584	DALZELL	SC		08/30/2023		834	0	197	0	0	197	0	1,031	1,031	0	0	0
000331640	CAMBRIDGE SPRINGS	PA		08/30/2023		246	0	58	0	0	58	0	304	304	0	0	0
000331286	CHICAGO	IL		08/30/2023		748	0	176	0	0	176	0	924	924	0	0	0
000331342	BESSEMER	AL		08/30/2023		50	0	12	0	0	12	0	62	62	0	0	0
000331598	MYRTLE BEACH	SC		08/30/2023		1,198	0	283	0	0	283	0	1,480	1,480	0	0	0
000331412	PALM COAST	FL		08/30/2023		1,470	0	347	0	0	347	0	1,817	1,817	0	0	0
000331533	WEST MEMPHIS	AR		08/30/2023		474	0	112	0	0	112	0	586	586	0	0	0
000331356	SAINT PAUL	MN		08/30/2023		306	0	72	0	0	72	0	378	378	0	0	0
000331654	LUBBOCK	TX		08/30/2023		180	0	42	0	0	42	0	222	222	0	0	0
000331601	BATAVIA	NY		08/30/2023		1,665	0	393	0	0	393	0	2,057	2,057	0	0	0
000331354	VANCOUVER	WA		08/30/2023		1,255	0	296	0	0	296	0	1,550	1,550	0	0	0
000331666	COLUMBUS	OH		08/30/2023		882	0	208	0	0	208	0	1,090	1,090	0	0	0
000331424	SYRACUSE	NY		08/30/2023		34	0	8	0	0	8	0	42	42	0	0	0
000331303	SAN ANTONIO	TX		08/30/2023		559	0	132	0	0	132	0	691	691	0	0	0
000331596	SILOAM SPRINGS	AR		08/30/2023		2,010	0	474	0	0	474	0	2,484	2,484	0	0	0
000331475	WALTERBORO	SC		08/30/2023		281	0	66	0	0	66	0	348	348	0	0	0
000331298	HIRAM	GA		08/30/2023		508	0	120	0	0	120	0	628	628	0	0	0
000331615	BELDING	MI		08/30/2023		702	0	166	0	0	166	0	868	868	0	0	0
000331247	WINCHESTER	TN		08/30/2023		1,321	0	312	0	0	312	0	1,633	1,633	0	0	0
000331368	MC LEANSVILLE	NC		08/30/2023		455	0	107	0	0	107	0	561	561	0	0	0
000331690	GRAND ISLAND	NY		08/30/2023		110	0	26	0	0	26	0	137	137	0	0	0
000331489	RAYMOND	WA		08/30/2023		712	0	168	0	0	168	0	880	880	0	0	0
000331508	BELLWOOD	IL		08/30/2023		541	0	128	0	0	128	0	669	669	0	0	0
000331462	VALPARAISO	IN		08/30/2023		265	0	62	0	0	62	0	327	327	0	0	0
000331392	FORT BRAGG	CA		08/30/2023		2,445	0	577	0	0	577	0	3,021	2,267	0	(754)	(754)
000331629	SCHENECTADY	NY		08/30/2023		59	0	14	0	0	14	0	73	73	0	0	0
000331271	BRENTWOOD	NY		08/30/2023		969	0	229	0	0	229	0	1,197	1,197	0	0	0
000331559	HOMESTEAD	FL		08/30/2023		563	0	133	0	0	133	0	696	696	0	0	0
000331532	ROCKLEDGE	FL		08/30/2023		366	0	86	0	0	86	0	453	453	0	0	0
000331411	FREDERICKSBURG	VA		08/30/2023		2,221	0	524	0	0	524	0	2,745	2,745	0	0	0
000331653	BLUFORD	GA		08/30/2023		1,778	0	419	0	0	419	0	2,197	2,197	0	0	0
000331285	STATEN ISLAND	NY		08/30/2023		1,536	0	362	0	0	362	0	1,898	1,898	0	0	0
000331476	HUTTONSVILLE	WV		08/30/2023		1,200	0	283	0	0	283	0	1,483	1,483	0	0	0
000331597	MIDLAND	TX		08/30/2023		2,394	0	565	0	0	565	0	2,959	2,959	0	0	0
000331474	MCKINNEY	TX		08/30/2023		2,604	0	613	0	0	613	0	3,217	3,217	0	0	0

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
000331595	ENID	OK		08/30/2023		345	0	81	0	0	81	0	427	427	0	0	0
000331600	OMAHA	NE		08/30/2023		289	0	68	0	0	68	0	357	357	0	0	0
000331651	HOLSTEIN	NE		08/30/2023		75	0	18	0	0	18	0	92	92	0	0	0
000331530	LITTLE ROCK	AR		08/30/2023		212	0	50	0	0	50	0	262	262	0	0	0
000331297	CHICAGO	IL		08/30/2023		465	0	110	0	0	110	0	575	575	0	0	0
000331544	NAMPA	ID		08/30/2023		1,075	0	254	0	0	254	0	1,328	1,328	0	0	0
000331367	ROCKFORD	IL		08/30/2023		328	0	77	0	0	77	0	405	405	0	0	0
000331665	CAMDEN	NJ		08/30/2023		595	0	140	0	0	140	0	735	735	0	0	0
000331246	WYANDOTTE	OK		08/30/2023		801	0	189	0	0	189	0	990	990	0	0	0
000331316	SPOKANE	WA		08/30/2023		328	0	77	0	0	77	0	405	405	0	0	0
000331437	MOORESVILLE	NC		08/30/2023		712	0	168	0	0	168	0	880	880	0	0	0
000331284	MORENO VALLEY	CA		08/30/2023		2,155	0	508	0	0	508	0	2,663	2,663	0	0	0
000331652	LAKE WORTH	FL		08/30/2023		236	0	56	0	0	56	0	291	291	0	0	0
000331410	ARNAUDVILLE	LA		08/30/2023		547	0	129	0	0	129	0	676	676	0	0	0
000331531	JACKSON	MS		08/30/2023		316	0	75	0	0	75	0	390	390	0	0	0
000331507	PEORIA	IL		08/30/2023		193	0	45	0	0	45	0	238	238	0	0	0
000331461	ELKINS PARK	PA		08/30/2023		40,456	0	9,544	0	0	9,544	0	50,000	50,000	0	0	0
000331628	LANCASTER	PA		08/30/2023		372	0	88	0	0	88	0	459	459	0	0	0
000331582	CLAREMORE	OK		08/30/2023		1,227	0	290	0	0	290	0	1,517	1,517	0	0	0
000331594	SHREVEPORT	LA		08/30/2023		817	0	192	0	0	192	0	1,009	1,009	0	0	0
000331519	MOUNT CLEMENS	MI		08/30/2023		484	0	114	0	0	114	0	598	598	0	0	0
000331328	GAFFNEY	SC		08/30/2023		983	0	232	0	0	232	0	1,215	1,215	0	0	0
000331449	HOOVER	AL		08/30/2023		158	0	37	0	0	37	0	195	195	0	0	0
000331487	CORBIN	KY		08/30/2023		1,788	0	422	0	0	422	0	2,210	1,844	0	(366)	(366)
000331366	ANTIOCH	TN		08/30/2023		371	0	88	0	0	88	0	459	459	0	0	0
000331301	TRENTON	OH		08/30/2023		802	0	189	0	0	189	0	991	991	0	0	0
000331259	BRYANS ROAD	MD		08/30/2023		435	0	103	0	0	103	0	538	538	0	0	0
000331613	LITTLE ROCK	AR		08/30/2023		239	0	56	0	0	56	0	296	296	0	0	0
000331390	PICKERINGTON	OH		08/30/2023		2,816	0	664	0	0	664	0	3,480	3,480	0	0	0
000331315	PIEDMONT	OK		08/30/2023		785	0	185	0	0	185	0	970	970	0	0	0
000331283	BROCKTON	MA		08/30/2023		1,813	0	428	0	0	428	0	2,241	2,241	0	0	0
000331627	OKLAHOMA CITY	OK		08/30/2023		227	0	54	0	0	54	0	280	280	0	0	0
000331581	ODESSA	TX		08/30/2023		899	0	212	0	0	212	0	1,111	1,111	0	0	0
000331506	HOUSTON	TX		08/30/2023		155	0	37	0	0	37	0	191	191	0	0	0
000331460	MOUNT PLEASANT	TX		08/30/2023		451	0	106	0	0	106	0	558	558	0	0	0
000331281	TALLADEGA	AL		08/30/2023		33	0	8	0	0	8	0	41	41	0	0	0
000331327	BOVEY	MN		08/30/2023		1,171	0	276	0	0	276	0	1,447	1,447	0	0	0
000331504	DENVER	CO		08/30/2023		300	0	71	0	0	71	0	370	370	0	0	0
000331448	OCONOMOWOC	WI		08/30/2023		2,190	0	517	0	0	517	0	2,707	2,707	0	0	0
000331295	LAHAINA	HI		08/30/2023		694	0	164	0	0	164	0	858	858	0	0	0
000331663	GREECE	NY		08/30/2023		205	0	48	0	0	48	0	253	253	0	0	0
000331421	NORTHGLENN	CO		08/30/2023		1,877	0	443	0	0	443	0	2,319	2,319	0	0	0
000331542	JACKSONVILLE	AL		08/30/2023		327	0	77	0	0	77	0	405	405	0	0	0
000331709	BARTLETT	TN		08/30/2023		629	0	148	0	0	148	0	778	778	0	0	0
000331518	DISTRICT HEIGHTS	MD		08/30/2023		775	0	183	0	0	183	0	957	957	0	0	0
000331300	ST JOSEPH	MO		08/30/2023		154	0	36	0	0	36	0	190	190	0	0	0
000331593	CHELSEA	OK		08/30/2023		198	0	47	0	0	47	0	245	245	0	0	0
000331639	LEWISVILLE	TX		08/30/2023		2,602	0	614	0	0	614	0	3,216	3,216	0	0	0
000331365	MONKS CORNER	SC		08/30/2023		48	0	10	0	0	10	0	57	57	0	0	0
000331677	PORT ARTHUR	TX		08/30/2023		156	0	37	0	0	37	0	193	193	0	0	0
000331556	RED CREEK	NY		08/30/2023		2,008	0	473	0	0	473	0	2,481	2,481	0	0	0

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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
000331435	CYPRESS	TX		08/30/2023		1,077	0	254	0	0	254	0	1,331	1,331	0	0	0
000331486	GASTONIA	NC		08/30/2023		600	0	141	0	0	141	0	741	741	0	0	0
000331626	FREEPORT	NY		08/30/2023		3,851	0	908	0	0	908	0	4,759	4,759	0	0	0
000331258	PATA SKALA	OH		08/30/2023		359	0	85	0	0	85	0	444	444	0	0	0
000331505	CHESTER	AR		08/30/2023		1,014	0	239	0	0	239	0	1,253	1,253	0	0	0
000331379	EL PASO	TX		08/30/2023		476	0	112	0	0	112	0	589	589	0	0	0
000331580	SOMERDALE	NJ		08/30/2023		531	0	125	0	0	125	0	656	656	0	0	0
000331689	RICHMOND	VA		08/30/2023		116	0	26	0	0	26	0	142	142	0	0	0
000331568	WINNIE	TX		08/30/2023		2,850	0	672	0	0	672	0	3,522	3,522	0	0	0
000331503	MISSION	TX		08/30/2023		2,369	0	559	0	0	559	0	2,928	2,928	0	0	0
000331280	RIO RANCHO	NM		08/30/2023		2,180	0	514	0	0	514	0	2,694	2,694	0	0	0
000331326	CORAM	NY		08/30/2023		869	0	205	0	0	205	0	1,074	1,074	0	0	0
000331294	ATTICA	IN		08/30/2023		1,027	0	242	0	0	242	0	1,269	1,269	0	0	0
000331638	STONE MOUNTAIN	GA		08/30/2023		1,628	0	384	0	0	384	0	2,012	2,012	0	0	0
000331592	HELOTES	TX		08/30/2023		1,743	0	411	0	0	411	0	2,155	2,155	0	0	0
000331471	KANNAPOLIS	NC		08/30/2023		591	0	140	0	0	140	0	731	731	0	0	0
000331485	GERMANTOWN	OH		08/30/2023		2,656	0	625	0	0	625	0	3,281	3,281	0	0	0
000331611	NORTH LAS VEGAS	NV		08/30/2023		750	0	177	0	0	177	0	927	927	0	0	0
000331662	HOUSTON	TX		08/30/2023		179	0	42	0	0	42	0	221	221	0	0	0
000331541	INKSTER	MI		08/30/2023		732	0	173	0	0	173	0	905	905	0	0	0
000331499	CABOT	AR		08/30/2023		371	0	88	0	0	88	0	458	458	0	0	0
000331434	RICHMOND	RI		08/30/2023		982	0	232	0	0	232	0	1,213	1,213	0	0	0
000331257	CONVERSE	TX		08/30/2023		790	0	186	0	0	186	0	976	976	0	0	0
000331623	GRAYSON	GA		08/30/2023		473	0	112	0	0	112	0	584	584	0	0	0
000331502	TAYLOR	MI		08/30/2023		352	0	83	0	0	83	0	435	435	0	0	0
000331376	SAN ANTONIO	TX		08/30/2023		442	0	104	0	0	104	0	546	546	0	0	0
000331688	WEATHERFORD	OK		08/30/2023		739	0	174	0	0	174	0	913	913	0	0	0
000331567	LONE GROVE	OK		08/30/2023		297	0	70	0	0	70	0	366	366	0	0	0
000331446	SEIMMES	AL		08/30/2023		1,279	0	302	0	0	302	0	1,581	1,581	0	0	0
000331325	ELKHART	IN		08/30/2023		598	0	141	0	0	141	0	739	739	0	0	0
000331497	CHICAGO	IL		08/30/2023		915	0	216	0	0	216	0	1,130	1,130	0	0	0
000331637	DALLAS	TX		08/30/2023		644	0	152	0	0	152	0	796	796	0	0	0
000331516	LOWELL	MA		08/30/2023		534	0	126	0	0	126	0	660	660	0	0	0
000331269	MADISON	TN		08/30/2023		435	0	103	0	0	103	0	538	538	0	0	0
000331591	MOUND VALLEY	KS		08/30/2023		287	0	68	0	0	68	0	354	354	0	0	0
000331661	AUBURNDALE	FL		08/30/2023		75	0	18	0	0	18	0	93	93	0	0	0
000331484	BEAR	DE		08/30/2023		2,959	0	698	0	0	698	0	3,658	3,658	0	0	0
000331339	HOUSTON	TX		08/30/2023		106	0	25	0	0	25	0	131	131	0	0	0
000331554	CROSBYTON	TX		08/30/2023		231	0	54	285	0	54	0	285	285	0	0	0
000331433	GAINESVILLE	VA		08/30/2023		1,013	0	239	0	0	239	0	1,252	1,252	0	0	0
000331498	REYNOLDSBURG	OH		08/30/2023		1,315	0	310	0	0	310	0	1,625	1,625	0	0	0
000331256	CYPRESS	TX		08/30/2023		1,142	0	269	0	0	269	0	1,411	1,411	0	0	0
000331377	LAREDO	TX		08/30/2023		65	0	15	0	0	15	0	81	81	0	0	0
000331622	SAGINAW	TX		08/30/2023		436	0	103	0	0	103	0	539	539	0	0	0
000331501	SENOGA	GA		08/30/2023		344	0	81	425	0	81	0	425	425	0	0	0
000331673	WYOMING	MI		08/30/2023		213	0	50	0	0	50	0	264	264	0	0	0
000331552	COLOMBUS	OH		08/30/2023		1,191	0	281	0	0	281	0	1,471	1,471	0	0	0
000331566	FLORESVILLE	TX		08/30/2023		777	0	183	0	0	183	0	960	960	0	0	0
000331389	CHARLESTON	SC		08/30/2023		2,982	0	703	0	0	703	0	3,686	3,686	0	0	0
000331687	LAGRANGE	GA		08/30/2023		465	0	110	0	0	110	0	575	575	0	0	0
000331268	ROME	GA		08/30/2023		1,059	0	250	0	0	250	0	1,308	1,308	0	0	0

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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
000331292	WAXAHACHIE	TX		08/30/2023		1,566	0	369	0	0	369	0	1,935	1,935	0	0	0
000331706	CAPE GIRARDEAU	MO		08/30/2023		334	0	79	0	0	79	0	413	413	0	0	0
000331660	STONE MOUNTAIN	GA		08/30/2023		320	0	75	0	0	75	0	396	396	0	0	0
000331590	ATHENS	TN		08/30/2023		230	0	54	0	0	54	0	284	284	0	0	0
000331515	ALAMO	GA		08/30/2023		260	0	61	0	0	61	0	321	321	0	0	0
000331636	HYATTSVILLE	MD		08/30/2023		1,662	0	392	0	0	392	0	2,054	2,054	0	0	0
000331459	CROSBY	TX		08/30/2023		1,290	0	304	0	0	304	0	1,595	1,595	0	0	0
000331674	FRANKLIN	IN		08/30/2023		475	0	112	0	0	112	0	586	586	0	0	0
000331432	TICKFAW	LA		08/30/2023		861	0	203	0	0	203	0	1,064	1,064	0	0	0
000331529	HUGHES	AR		08/30/2023		151	0	36	0	0	36	0	187	187	0	0	0
000331408	GREENBRIER	AR		08/30/2023		4,336	0	1,023	0	0	1,023	0	5,359	5,359	0	0	0
000331493	CANTON	GA		08/30/2023		622	0	147	0	0	147	0	769	769	0	0	0
000331551	EL PASO	TX		08/30/2023		701	0	165	0	0	165	0	866	866	0	0	0
000331672	OCALA	FL		08/30/2023		86	0	20	0	0	20	0	106	106	0	0	0
000331495	BALTIMORE	MD		08/30/2023		439	0	104	0	0	104	0	543	543	0	0	0
000331374	ROCHESTER	NY		08/30/2023		279	0	66	0	0	66	0	344	344	0	0	0
000331253	OWINGS	MD		08/30/2023		3,246	0	766	0	0	766	0	4,011	4,011	0	0	0
000331267	HOUSTON	TX		08/30/2023		437	0	103	0	0	103	0	541	541	0	0	0
000331388	WOODRUFF	SC		08/30/2023		1,457	0	344	0	0	344	0	1,800	1,800	0	0	0
000331500	HOUSTON	TX		08/30/2023		280	0	66	0	0	66	0	346	346	0	0	0
000331621	MEMPHIS	TN		08/30/2023		621	0	146	0	0	146	0	767	767	0	0	0
000331458	SPOTSYLVANIA	VA		08/30/2023		1,240	0	292	0	0	292	0	1,532	1,532	0	0	0
000331579	LAREDO	TX		08/30/2023		1,401	0	330	0	0	330	0	1,731	1,731	0	0	0
000331514	CAMDEN	NJ		08/30/2023		72	0	17	0	0	17	0	89	89	0	0	0
000331291	HORIZON CITY	TX		08/30/2023		1,352	0	319	0	0	319	0	1,672	1,671	0	0	0
000331337	SAN ANTONIO	TX		08/30/2023		267	0	63	0	0	63	0	330	330	0	0	0
000331635	NORTH RICHLAND HILLS	TX		08/30/2023		1,543	0	364	0	0	364	0	1,907	1,907	0	0	0
000331361	VANCOUVER	WA		08/30/2023		1,404	0	331	0	0	331	0	1,735	1,735	0	0	0
000331649	LAGRANGE	KY		08/30/2023		205	0	48	0	0	48	0	254	254	0	0	0
000331482	WASHINGTON	DC		08/30/2023		1,740	0	410	0	0	410	0	2,150	2,150	0	0	0
000331528	LITTLE ROCK	AR		08/30/2023		212	0	50	0	0	50	0	262	262	0	0	0
000331480	SPRING	TX		08/30/2023		1,136	0	268	0	0	268	0	1,404	1,404	0	0	0
000331526	STAFFORD	TX		08/30/2023		498	0	117	0	0	117	0	615	615	0	0	0
000331647	OMAHA	NE		08/30/2023		398	0	94	0	0	94	0	492	492	0	0	0
000331620	SPRING	TX		08/30/2023		992	0	234	0	0	234	0	1,226	1,226	0	0	0
000331685	GROVETOWN	GA		08/30/2023		791	0	187	0	0	187	0	978	978	0	0	0
000331252	BELLEVILLE	NJ		08/30/2023		1,259	0	297	0	0	297	0	1,556	1,556	0	0	0
000331373	BRONX	NY		08/30/2023		2,421	0	571	0	0	571	0	2,992	2,992	0	0	0
000331443	DIAMONDHEAD	MS		08/30/2023		801	0	189	0	0	189	0	990	990	0	0	0
000331494	HOLLIS	NY		08/30/2023		556	0	131	0	0	131	0	688	688	0	0	0
000331634	CINCINNATI	OH		08/30/2023		1,482	0	350	0	0	350	0	1,832	1,832	0	0	0
000331513	MIAMI	FL		08/30/2023		198	0	47	0	0	47	0	245	245	0	0	0
000331387	FARMERSVILLE	TX		08/30/2023		560	0	132	0	0	132	0	692	692	0	0	0
000331266	DEWEY	OK		08/30/2023		554	0	131	0	0	131	0	685	685	0	0	0
000331578	SANDY	OR		08/30/2023		3,874	0	913	0	0	913	0	4,787	4,787	0	0	0
000331336	BROWNSVILLE	TX		08/30/2023		149	0	35	0	0	35	0	184	184	0	0	0
000331648	DOUGLAS	GA		08/30/2023		276	0	65	0	0	65	0	341	341	0	0	0
000331290	NEWBURGH	NY		08/30/2023		1,625	0	383	0	0	383	0	2,008	2,008	0	0	0
000331360	CHERRY HILL	NJ		08/30/2023		99	0	23	0	0	23	0	122	122	0	0	0
000331704	RIO RANCHO	NM		08/30/2023		2,370	0	559	0	0	559	0	2,929	2,929	0	0	0
000331469	AMA	LA		08/30/2023		261	0	61	0	0	61	0	323	323	0	0	0

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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
000331348	HARTFORD	CT		08/30/2023		190	0	45	0	0	45	0	235	235	0	0	0
000331404	AURORA	CO		08/30/2023		1,029	0	243	0	0	243	0	1,271	1,271	0	0	0
000331646	AUSTIN	TX		08/30/2023		417	0	98	0	0	98	0	515	515	0	0	0
000331372	MIRAMAR	FL		08/30/2023		421	0	99	0	0	99	0	520	520	0	0	0
000331251	MIAMI GARDENS	FL		08/30/2023		817	0	193	0	0	193	0	1,010	1,010	0	0	0
000331670	TEKAMAH	NE		08/30/2023		41	0	9	0	0	9	0	50	50	0	0	0
000331716	HAGERSTOWN	MD		08/30/2023		1,069	0	252	0	0	252	0	1,321	1,321	0	0	0
000331418	SIKESTON	MO		08/30/2023		214	0	50	0	0	50	0	264	264	0	0	0
000331493	PIEDMONT	OK		08/30/2023		898	0	212	0	0	212	0	1,110	1,110	0	0	0
000331321	LILBURN	GA		08/30/2023		614	0	145	0	0	145	0	759	759	0	0	0
000331633	PHARR	TX		08/30/2023		47	0	10	0	0	10	0	57	57	0	0	0
000331684	VIRGINIA BEACH	VA		08/30/2023		444	0	105	0	0	105	0	548	548	0	0	0
000331563	YUMA	AZ		08/30/2023		1,141	0	269	0	0	269	0	1,410	1,410	0	0	0
000331265	CLINTON	MS		08/30/2023		356	0	84	0	0	84	0	440	440	0	0	0
000331703	CAMAS	WA		08/30/2023		2,244	0	529	0	0	529	0	2,773	2,773	0	0	0
000331335	PHILADELPHIA	PA		08/30/2023		140	0	33	0	0	33	0	173	173	0	0	0
000331456	PRAIRIE DU CHIEN	WI		08/30/2023		89	0	21	0	0	21	0	110	110	0	0	0
000331698	KENNESAW	GA		08/30/2023		1,463	0	345	0	0	345	0	1,808	1,808	0	0	0
000331279	HAZEL GREEN	AL		08/30/2023		189	0	44	0	0	44	0	233	233	0	0	0
000331645	EASLEY	SC		08/30/2023		677	0	160	0	0	160	0	837	837	0	0	0
000331403	AUBURN	MA		08/30/2023		24	0	6	0	0	6	0	30	30	0	0	0
000331524	STATEN ISLAND	NY		08/30/2023		1,249	0	295	0	0	295	0	1,543	1,543	0	0	0
000331398	TUCSON	AZ		08/30/2023		363	0	86	0	0	86	0	448	448	0	0	0
000331277	INDIO	CA		08/30/2023		1,285	0	303	0	0	303	0	1,588	1,588	0	0	0
000331589	CONWAY	SC		08/30/2023		1,061	0	250	0	0	250	0	1,312	1,312	0	0	0
000331347	HIALEAH	FL		08/30/2023		1,898	0	448	0	0	448	0	2,346	2,346	0	0	0
000331701	SOUTHAVEN	MS		08/30/2023		334	0	79	0	0	79	0	412	412	0	0	0
000331659	SIDNEY	MT		08/30/2023		163	0	38	0	0	38	0	202	202	0	0	0
000331538	OSAWATOMIE	KS		08/30/2023		2,107	0	497	0	0	497	0	2,604	2,604	0	0	0
000331417	CARY	NC		08/30/2023		1,410	0	333	0	0	333	0	1,743	1,743	0	0	0
000331250	COAL CITY	IL		08/30/2023		84	0	20	0	0	20	0	104	104	0	0	0
000331371	CONCORD	VA		08/30/2023		421	0	99	0	0	99	0	520	520	0	0	0
000331715	EVANSVILLE	IN		08/30/2023		217	0	51	0	0	51	0	268	268	0	0	0
000331385	ROSENBERG	TX		08/30/2023		1,424	0	336	0	0	336	0	1,760	1,760	0	0	0
000331264	WINSTON SALEM	NC		08/30/2023		607	0	143	0	0	143	0	750	750	0	0	0
000331320	SAINT PAUL	MN		08/30/2023		317	0	75	0	0	75	0	392	392	0	0	0
000331576	TEXARKANA	TX		08/30/2023		855	0	202	0	0	202	0	1,056	1,056	0	0	0
000331455	SAN ANTONIO	TX		08/30/2023		1,891	0	446	0	0	446	0	2,337	2,337	0	0	0
000331697	YORK	PA		08/30/2023		627	0	148	0	0	148	0	775	775	0	0	0
000331511	SYCAMORE	IL		08/30/2023		746	0	176	0	0	176	0	922	922	0	0	0
000331632	KATY	TX		08/30/2023		529	0	125	0	0	125	0	653	653	0	0	0
000331332	MILWAUKEE	WI		08/30/2023		354	0	84	0	0	84	0	438	438	0	0	0
000331644	FORT SMITH	AR		08/30/2023		302	0	71	0	0	71	0	373	373	0	0	0
000331523	CHATTANOOGA	TN		08/30/2023		149	0	35	0	0	35	0	184	184	0	0	0
000331695	SYLMAR	CA		08/30/2023		5,982	0	1,411	0	0	1,411	0	7,393	7,393	0	0	0
000331574	GRANBURY	TX		08/30/2023		729	0	172	0	0	172	0	901	901	0	0	0
000331714	NORTH HAVEN	CT		08/30/2023		583	0	138	0	0	138	0	721	721	0	0	0
000331467	FRIENDSVILLE	TN		08/30/2023		215	0	51	0	0	51	0	266	266	0	0	0
000331588	LAREDO	TX		08/30/2023		862	0	203	0	0	203	0	1,065	1,065	0	0	0
000331561	FLAGSTAFF	AZ		08/30/2023		1,673	0	395	0	0	395	0	2,067	2,067	0	0	0
000331607	TOWN OF BELLEVILLE	NJ		08/30/2023		302	0	71	0	0	71	0	374	374	0	0	0

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	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
000331440	VERONA	PA		08/30/2023		281	0	.66	0	0	.66	0	348	348	0	0	0
000331370	LAKE WALES	FL		08/30/2023		915	0	216	0	0	216	0	1,131	1,131	0	0	0
000331416	CENTERVILLE	GA		08/30/2023		238	0	.56	0	0	.56	0	294	294	0	0	0
000331491	LONG LAKE	WI		08/30/2023		933	0	220	0	0	220	0	1,153	1,153	0	0	0
000331537	FARMINGTON	MN		08/30/2023		2,082	0	491	0	0	491	0	2,574	2,574	0	0	0
000331658	JOSHUA	TX		08/30/2023		459	0	108	0	0	108	0	568	568	0	0	0
000331510	EDEN	NC		08/30/2023		.73	0	.17	0	0	.17	0	.90	.90	0	0	0
000331631	BUFFALO	NY		08/30/2023		793	0	187	0	0	187	0	980	980	0	0	0
000331696	NISKAYUNA	NY		08/30/2023		1,069	0	252	0	0	252	0	1,321	1,321	0	0	0
000331263	EDGARTOWN	MA		08/30/2023		6,565	0	1,549	0	0	1,549	0	8,113	8,113	0	0	0
000331384	JACKSONVILLE	FL		08/30/2023		1,199	0	283	0	0	283	0	1,481	1,481	0	0	0
000331454	ENOLA	PA		08/30/2023		704	0	166	0	0	166	0	870	870	0	0	0
000331575	KNOXVILLE	TN		08/30/2023		798	0	188	0	0	188	0	987	987	0	0	0
000331333	RIO RANCHO	NM		08/30/2023		377	0	.89	0	0	.89	0	466	466	0	0	0
000331452	LANCASTER	PA		08/30/2023		.84	0	.20	0	0	.20	0	104	104	0	0	0
000331619	BELTON	SC		08/30/2023		1,261	0	297	0	0	297	0	1,558	1,558	0	0	0
000331587	BOISE	ID		08/30/2023		1,504	0	355	0	0	355	0	1,858	1,858	0	0	0
000331289	ZANESVILLE	OH		08/30/2023		598	0	141	0	0	141	0	739	739	0	0	0
000331401	HALEDON	NJ		08/30/2023		397	0	.94	0	0	.94	0	490	490	0	0	0
000331522	MASTIC	NY		08/30/2023		581	0	137	0	0	137	0	719	719	0	0	0
000331643	KILGORE	TX		08/30/2023		1,016	0	240	0	0	240	0	1,255	1,255	0	0	0
000331713	SAN ANTONIO	TX		08/30/2023		1,183	0	279	0	0	279	0	1,462	1,462	0	0	0
000331536	LONGVIEW	TX		08/30/2023		1,386	0	327	0	0	327	0	1,713	1,713	0	0	0
000331415	SPANAWAY	WA		08/30/2023		1,885	0	445	0	0	445	0	2,329	2,329	0	0	0
000331359	TUCSON	AZ		08/30/2023		1,019	0	240	0	0	240	0	1,259	1,259	0	0	0
000331657	SHREVEPORT	LA		08/30/2023		323	0	.76	0	0	.76	0	399	399	0	0	0
000331383	CHARLOTTE	MI		08/30/2023		727	0	172	0	0	172	0	899	899	0	0	0
000331262	GORDONSVILLE	VA		08/30/2023		534	0	126	0	0	126	0	660	660	0	0	0
000331630	PINE BLUFF	AR		08/30/2023		207	0	.49	0	0	.49	0	255	255	0	0	0
000331560	PORT LAVACA	TX		08/30/2023		815	0	192	0	0	192	0	1,007	1,007	0	0	0
000331429	INDIANAPOLIS	IN		08/30/2023		.303	0	.72	0	0	.72	0	375	375	0	0	0
000331572	MIDLAND	TX		08/30/2023		2,298	0	542	0	0	542	0	2,840	2,840	0	0	0
000331451	SPRING GROVE	PA		08/30/2023		1,329	0	314	0	0	314	0	1,643	1,643	0	0	0
000331381	INDIANAPOLIS	IN		08/30/2023		366	0	.86	0	0	.86	0	453	453	0	0	0
000331260	TULARE	CA		08/30/2023		404	0	.95	0	0	.95	0	499	499	0	0	0
000331693	CRYSTAL LAKE	IL		08/30/2023		302	0	.71	0	0	.71	0	373	373	0	0	0
000331306	STREETSBORO	OH		08/30/2023		678	0	160	0	0	160	0	838	838	0	0	0
000331427	BELLE CHASSE	LA		08/30/2023		864	0	204	0	0	204	0	1,068	1,068	0	0	0
000331548	PORTSMOUTH	VA		08/30/2023		476	0	112	0	0	112	0	588	588	0	0	0
000331669	TARPON SPRINGS	FL		08/30/2023		145	0	.34	0	0	.34	0	179	179	0	0	0
000331521	SAN ANTONIO	TX		08/30/2023		162	0	.38	0	0	.38	0	200	200	0	0	0
000331400	CAPE CORAL	FL		08/30/2023		521	0	123	0	0	123	0	643	643	0	0	0
000331642	DETROIT	MI		08/30/2023		381	0	.90	0	0	.90	0	471	471	0	0	0
000331274	BRONX	NY		08/30/2023		3,793	0	895	0	0	895	0	4,687	4,687	0	0	0
000331395	EDGEWOOD	MD		08/30/2023		1,336	0	315	0	0	315	0	1,651	1,651	0	0	0
000331465	PHILADELPHIA	PA		08/30/2023		724	0	171	0	0	171	0	895	895	0	0	0
000331586	TULSA	OK		08/30/2023		675	0	159	0	0	159	0	835	835	0	0	0
000331656	SIOUX CITY	IA		08/30/2023		351	0	.83	0	0	.83	0	434	434	0	0	0
000331535	LORAIN	OH		08/30/2023		159	0	.37	0	0	.37	0	196	196	0	0	0
000331288	WILLIAMSBURG	VA		08/30/2023		1,215	0	287	0	0	287	0	1,501	1,501	0	0	0
000331479	MARATHON	NY		08/30/2023		457	0	108	0	0	108	0	565	565	0	0	0

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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
000326133	MENDOTA	CA		05/02/2022	03/15/2024	50,572	0	1,548	0	0	1,548	0	52,120	51,231	0	(888)	(888)
000326160	BALTIMORE	MD		05/02/2022	03/15/2024	55,786	0	1,708	0	0	1,708	0	57,494	51,979	0	(5,515)	(5,515)
000326170	HYATTSVILLE	MD		05/02/2022	03/15/2024	190,392	0	5,688	0	0	5,688	0	196,080	196,414	0	334	334
000326179	WATERLOO	NE		05/02/2022	01/15/2024	185,788	0	5,687	0	0	5,687	0	191,475	183,707	0	(7,768)	(7,768)
000326213	BOWIE	MD		05/02/2022	02/15/2024	304,334	0	7,652	0	0	7,652	0	311,985	311,985	0	0	0
000326215	CROFTON	MD		05/02/2022	01/15/2024	234,024	0	7,164	0	0	7,164	0	241,188	220,051	0	(21,136)	(21,136)
000326265	ETNA	ME		05/02/2022	03/15/2024	249,363	0	4,833	0	0	4,833	0	254,195	254,195	0	0	0
000326267	LEVITTOVN	PA		05/02/2022	01/15/2024	148,319	0	3,988	0	0	3,988	0	152,307	148,400	0	(3,907)	(3,907)
000326315	EDEN	NC		05/02/2022	01/15/2024	110,307	0	3,349	0	0	3,349	0	113,655	100,921	0	(12,734)	(12,734)
000326376	UXBRIDGE	MA		05/02/2022	01/15/2024	153,679	0	4,704	0	0	4,704	0	158,383	158,383	0	0	0
000326412	OKLAHOMA CITY	OK		05/02/2022	03/15/2024	97,314	0	2,979	0	0	2,979	0	100,293	100,293	0	0	0
000326422	MCHENRY	IL		05/02/2022	01/15/2024	82,699	0	2,531	0	0	2,531	0	85,230	85,230	0	0	0
000326426	YUMA	AZ		05/02/2022	03/15/2024	71,795	0	2,108	0	0	2,108	0	73,904	75,196	0	1,292	1,292
000326430	ROCKAWAY BEACH	NY		05/02/2022	01/15/2024	201,808	0	5,005	0	0	5,005	0	206,812	208,434	0	1,622	1,622
000326465	TALLADEGA	AL		05/02/2022	01/15/2024	52,268	0	1,600	0	0	1,600	0	53,868	48,681	0	(5,187)	(5,187)
000326482	SPRINGFIELD GARDENS	NY		05/02/2022	03/15/2024	456,504	0	10,143	0	0	10,143	0	466,647	466,647	0	0	0
000326545	BETHPAGE	NY		05/02/2022	03/15/2024	282,423	0	8,645	0	0	8,645	0	291,068	266,499	0	(24,569)	(24,569)
000326576	DOLTON	IL		05/02/2022	01/15/2024	125,587	0	3,821	0	0	3,821	0	129,408	131,039	0	1,631	1,631
000326616	AUBREY	TX		05/02/2022	03/15/2024	123,499	0	3,780	0	0	3,780	0	127,279	117,199	0	(10,080)	(10,080)
000326638	MARTINSVILLE	IN		05/02/2022	02/15/2024	120,696	0	3,695	0	0	3,695	0	124,390	124,390	0	0	0
000326673	WAPPINGERS FALLS	NY		05/02/2022	01/15/2024	197,491	0	6,045	0	0	6,045	0	203,537	189,746	0	(13,790)	(13,790)
000326676	ABBEVILLE	SC		05/02/2022	01/15/2024	101,693	0	3,113	0	0	3,113	0	104,806	98,643	0	(6,162)	(6,162)
000326693	CENTRAL SQUARE	NY		05/02/2022	01/15/2024	106,392	0	3,257	0	0	3,257	0	109,649	102,314	0	(7,335)	(7,335)
000326745	SHREVEPORT	LA		05/02/2022	01/15/2024	44,416	0	1,360	0	0	1,360	0	45,776	45,776	0	0	0
000331270	DILLIWIN	VA		08/30/2023	02/15/2024	46,360	0	10,937	0	0	10,937	0	57,297	57,297	0	0	0
000331353	LOUISVILLE	KY		08/30/2023	01/01/2024	329	0	78	0	0	78	0	407	407	0	0	0
000331428	SNELLVILLE	GA		08/30/2023	03/15/2024	227,412	0	50,912	0	0	50,912	0	278,324	281,389	0	3,065	3,065
000331445	GROVETOWN	GA		08/30/2023	03/15/2024	135,859	0	32,050	0	0	32,050	0	167,909	167,909	0	0	0
000331473	ALBUQUERQUE	NM		08/30/2023	03/15/2024	212,606	0	50,059	0	0	50,059	0	262,666	262,666	0	0	0
000331606	NORFOLK	VA		08/30/2023	01/15/2024	138,554	0	32,686	0	0	32,686	0	171,240	171,240	0	0	0
0399999. Mortgages disposed						9,063,469	0	412,427	0	0	412,427	0	9,475,896	9,299,119	0	(176,777)	(176,777)
0599999 - Totals						1,660,530,749	0	505,206	0	0	505,206	0	20,570,816	20,393,427	0	(177,390)	(177,390)

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA.....	First Eagle Direct Lending Fund IV, LLC	1.G FE	12/03/2018 ...			6,458		160,365	8.330	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	6,458	0	160,365	XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE.....	AUDAX MEZZANINE IV		09/30/2016 ...			21,836		1,232,653	0.650	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL.....	Golub Capital Partners GDLC Feeder Fund		08/12/2022 ...			1,890,000		5,400,000	35.300	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY.....	PineBridge Investments L.P.		11/28/2018 ...			85,721		1,119,855	0.010	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY.....	PineBridge Investments L.P. II		11/25/2020 ...			61,340		3,408,240	0.040	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY.....	PineBridge Investments L.P. III		10/20/2022 ...			452,555		3,492,137	0.020	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	2,511,452	0	14,652,885	XXX
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE.....	Benefit Street Partners BSPSOFII Structured Note		04/08/2020 ...			739,232		3,916,674	0.220	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	739,232	0	3,916,674	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA.....	EQT Exeter		12/03/2021 ...			3,430,000		24,409,000	1.150	
000000-00-0	Cabot Industrial Value Fund VII, L.P.	Boston	MA.....	CABOT PROPERTIES		07/27/2022 ...			1,835,500		19,663,500	1.990	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	5,265,500	0	44,072,500	XXX
6099999. Total - Unaffiliated									0	8,522,642	0	62,802,424	XXX
6199999. Total - Affiliated									0	0	0	0	XXX
6299999 - Totals									0	8,522,642	0	62,802,424	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON CAP. AFFORD.HOUS.WORG FUND LLC	Boston	MA.....	Cash Return Distribution	06/29/2006	02/05/2024	3,681,160					0		26,003	26,003			0	50,638
000000-00-0	CrossHarbor Strategic Debt Fund, L.P.	BOSTON	MA.....	Cash Return Distribution	12/29/2022	02/16/2024	16,790,708					0		283,423	283,423			0	
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							20,471,868	0	0	0	0	0	0	309,426	309,426	0	0	0	50,638
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE.....	AUDAX MEZZANINE IV	09/30/2016	01/10/2024	124,137					0		124,137	124,137			0	
000000-00-0	AUDAX SENIOR LOAN FUND I	WILMINGTON	DE.....	AUDAX SENIOR LOAN FUND I	02/01/2018	02/01/2024	625,905					0		625,905	625,905			0	
000000-00-0	BARINGS L.P.	CHARLOTTE	NC.....	BARINGS L.P.	11/16/2021	03/28/2024	528,475					0		528,475	528,475			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 11	CHICAGO	IL.....	Golub Capital Partners Golub Capital Partners 11	04/01/2018	01/25/2024	488,686					0		488,686	488,686			0	
000000-00-0	Golub Capital Partners Golub Capital Partners 12	CHICAGO	IL.....	Golub Capital Partners Golub Capital Partners 12	04/01/2018	01/29/2024	726,014					0		726,014	726,014			0	
000000-00-0	Golub Capital Partners GDLC Feeder Fund	CHICAGO	IL.....	Golub Capital Partners GDLC Feeder Fund	08/12/2022	01/02/2024	398,994					0		398,994	398,994			0	
000000-00-0	PineBridge Investments L.P.	NEW YORK	NY.....	PineBridge Investments L.P.	11/28/2018	01/18/2024	362,940					0		362,940	362,940			0	
000000-00-0	PineBridge Investments L.P. II	NEW YORK	NY.....	PineBridge Investments L.P. II	11/25/2020	01/31/2024	356,117					0		356,117	356,117			0	
000000-00-0	PineBridge Investments L.P. III	NEW YORK	NY.....	PineBridge Investments L.P. III	10/20/2022	03/22/2024	934,745					0		934,745	934,745			0	

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								4,546,013	0	0	0	0	0	4,546,013	4,546,013	0	0	0	0
000000-00-0	Benefit Street Partners BSPSOFII Structured Note	WILMINGTON	DE.....	Benefit Street Partners BSPSOFII Structured Note	04/08/2020 ...	01/24/2024 ...	891,733	.....	.....	.....	.....	0	.....	891,733	891,733	.....	.....	0	.....
000000-00-0	Benefit Street Partners Debt Fund V LP	WILMINGTON	DE.....	Benefit Street Partners Debt Fund V LP	04/11/2022 ...	02/22/2024 ...	1,210,830	.....	.....	.....	.....	0	.....	1,210,830	1,210,830	.....	.....	0	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,102,563	0	0	0	0	0	2,102,563	2,102,563	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV HOLDINGS,LLC	CINCINNATI	OH.....	Cash Return Distribution	07/01/2019 ...	03/06/2024 ...	29,736,619	.....	.....	.....	.....	0	.....	687,501	687,501	.....	.....	0	.....
000000-00-0	KCJAXX NNN INDUSTRIAL INV HOLDINGS,LLC	CINCINNATI	OH.....	Cash Return Distribution	07/27/2020 ...	03/04/2024 ...	55,277,816	.....	.....	.....	.....	0	.....	863,280	863,280	.....	.....	0	.....
2299999. Joint Venture Interests - Real Estate - Affiliated								85,014,435	0	0	0	0	0	1,550,781	1,550,781	0	0	0	0
6099999. Total - Unaffiliated								27,120,444	0	0	0	0	0	6,958,002	6,958,002	0	0	0	50,638
6199999. Total - Affiliated								85,014,435	0	0	0	0	0	1,550,781	1,550,781	0	0	0	0
6299999 - Totals								112,134,879	0	0	0	0	0	8,508,783	8,508,783	0	0	0	50,638

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61 .....	.....	...03/01/2024	Interest Capitalization .....	.....	..... 35	 35	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60 .....	.....	...03/01/2024	Interest Capitalization .....	.....	.....3,138	3,138	0	1.A
38378N-YB-3	GNR 2014-24 KZ 4.089% 01/16/54 .....	.....	...03/01/2024	Interest Capitalization .....	.....	.....15,190	15,190	0	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43 .....	.....	...02/08/2024	BNP SECURITIES .....	.....	.....5,343,480	5,155,000	57,852	1.A
912810-TY-4	U S TREASURY 2.125% 02/15/54 .....	.....	...03/27/2024	CITIGROUP GLOBAL MKTS .....	.....	.....1,474,415	1,465,000	3,607	1.A
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33 .....	.....	...02/13/2024	Various .....	.....	.....8,512,097	8,305,000	82,804	1.A
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28 .....	.....	...02/14/2024	CITIGROUP GLOBAL MKTS .....	.....	.....3,715,320	3,700,000	34,056	1.A
91282C-JL-2	US TREASURY NOTES 4.000% 01/31/29 .....	.....	...02/16/2024	Various .....	.....	.....17,846,226	18,070,000	39,714	1.A
0109999999	Subtotal - Bonds - U.S. Governments					36,909,901	36,713,363	218,033	XXX
000000-00-0	ROMANIA SOVEREIGN 6.625% 02/17/28	D.....	...01/04/2024	MORGAN STANLEY FIXED INC .....	.....	.....5,117,500	5,000,000	129,740	2.C FE
000000-00-0	ROMANIA SOVEREIGN 5.875% 01/30/29	D.....	...03/01/2024	MORGAN STANLEY FIXED INC .....	.....	.....10,000,000	10,000,000	57,118	2.C FE
731011-AZ-5	REPUBLIC OF POLAND SOVEREIGN 5.500% 03/18/54	D.....	...03/11/2024	CITIGROUP GLOBAL MKTS .....	.....	.....31,134,915	31,500,000	0	1.F FE
77586R-AU-4	ROMANIA SOVEREIGN 6.375% 01/30/34	D.....	...01/23/2024	JEFFERIES & CO .....	.....	.....6,394,496	6,400,000	0	2.C FE
0309999999	Subtotal - Bonds - All Other Governments					52,646,911	52,900,000	186,858	XXX
31368A-VK-1	FNR 2019-27 MZ 4.000% 06/25/59 .....	.....	...03/01/2024	Interest Capitalization .....	.....	.....39,096	39,096	0	1.A
3137F3-PA-6	FHR FHR 4772 ZD 4.000% 11/15/47 .....	.....	...03/01/2024	Interest Capitalization .....	.....	.....49,366	49,366	0	1.A
3137F6-4R-5	FHLMC Multifamil K739ured P K739 X1 1.203% 09/25/27 .....	.....	...01/03/2024	BMO CAPITAL MARKETS CORP .....	.....	.....2,832,870	0	19,366	1.A FE
3137FL-6G-4	FHMS K088 X1 0.507% 01/25/29 .....	.....	...01/19/2024	NATIONAL ALLIANCE SECURITIES .....	.....	.....2,279,320	0	32,979	1.A
3137FQ-KQ-5	FHLMC Multifamil K103ured P K103 X1 0.638% 11/25/29 .....	.....	...01/18/2024	BMO CAPITAL MARKETS CORP .....	.....	.....2,254,825	0	28,701	1.A
3137FU-ZE-7	FHR K111 X1 1.570% 05/25/30 .....	.....	...01/18/2024	NATIONAL ALLIANCE SECURITIES .....	.....	.....30,802	0	381	1.A FE
3137HB-LW-2	FHMS K514 X1 1.160% 12/25/28 .....	.....	...03/05/2024	NATIONAL ALLIANCE SECURITIES .....	.....	.....4,940,626	0	22,488	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					12,426,905	88,462	103,915	XXX
72304@-AA-8	PINEBRIDGE 10.080% 09/21/32 .....	.....	...02/02/2024	PRIVATE PLACEMENT .....	.....	.....326,808	326,808	0	2.C PL
72304@-AB-6	PINEBRIDGE 12.080% 09/21/32 .....	.....	...02/02/2024	PRIVATE PLACEMENT .....	.....	.....148,549	148,549	0	4.A PL
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25 .....	.....	...01/18/2024	UBS WARBURG .....	.....	.....328,423	343,000	7,739	4.C FE
03465X-AA-7	Angel Oak Mortga20241 2024-1 A1 5.210% 08/25/68 .....	.....	...01/19/2024	MORGAN STANLEY FIXED INC .....	.....	.....24,430,813	25,000,000	79,597	1.A FE
03466H-AA-1	Angel Oak Mortga20243 2024-3 A1 4.800% 11/26/68 .....	.....	...03/07/2024	MORGAN STANLEY FIXED INC .....	.....	.....9,593,449	9,910,249	54,046	1.A FE
04010L-BF-9	ARES CAPITAL CORP 5.875% 03/01/29 .....	.....	...02/16/2024	JANE STREET EXECUTION SERVICES .....	.....	.....932,425	950,000	4,341	2.C FE
045054-AS-2	ASHTeAD CAPITAL INC 5.800% 04/15/34 .....	.....	...01/25/2024	J P MORGAN SEC .....	.....	.....9,961,100	10,000,000	0	2.C FE
050931-AA-2	Audax Senior Deb20249A LC 2024-9A A1 7.418% 04/20/36 .....	.....	...02/14/2024	WELLS FARGO .....	.....	.....8,000,000	8,000,000	0	1.A FE
050931-AE-4	Audax Senior Deb20249A LC 2024-9A B 7.968% 04/20/36 .....	.....	...02/14/2024	WELLS FARGO .....	.....	.....11,000,000	11,000,000	0	1.C FE
054970-AL-2	BFLD 2019-DPLO D 7.280% 10/15/34 .....	.....	...02/29/2024	BANK of AMERICA SEC .....	.....	.....1,996,875	2,000,000	7,272	1.A
05551V-BK-8	Barclays Commere2021C10 gage S 2021-C10 XA 1.282% 07/15/54 .....	.....	...01/04/2024	BARCLAYS .....	.....	.....1,107,534	0	4,184	1.A FE
05601@-AA-8	Benefit Street Partners 6.000% 12/31/28 .....	.....	...01/11/2024	PRIVATE PLACEMENT .....	.....	.....4,188,979	4,188,979	0	2.B PL
05606F-AN-3	BX 2019-OC11 E 3.944% 12/09/41 .....	.....	...01/17/2024	BANK of AMERICA SEC .....	.....	.....947,272	1,110,000	2,262	1.A
05608R-AG-0	BX Trust 2021ARIA 2021-ARIA C 7.086% 10/15/36 .....	.....	...03/05/2024	BANK of AMERICA SEC .....	.....	.....1,628,875	1,660,000	6,854	1.A
06427D-AV-5	Banc of America 2017BNK3al Mor 2017-BN3 AS 3.748% 02/15/50 .....	.....	...01/22/2024	BREAN CAPITAL LLC .....	.....	.....53,081	57,000	136	1.A
06541R-BC-6	Bank 2019BN23 2019-BN23 XA 0.685% 12/15/52 .....	.....	...01/30/2024	BARCLAYS .....	.....	.....32,008	0	0	1.A FE
065931-BG-1	Bank5 20245YR5 6.268% 02/15/29 .....	.....	...01/30/2024	MORGAN STANLEY FIXED INC .....	.....	.....654,040	635,000	1,437	1.A FE
08160K-AH-7	BENCHMARK Mortga2019B15 2019-B15 XA 0.811% 12/15/72 .....	.....	...03/21/2024	BARCLAYS .....	.....	.....471,098	0	7,567	1.A FE
08163X-AZ-6	BENCHMARK Mortga2024V5 2024-V5 XA 1.066% 01/10/57 .....	.....	...02/28/2024	Various .....	.....	.....9,284,730	0	140,929	1.A FE
08163X-BA-0	BENCHMARK Mortga2024V5 2024-V5 AM 6.417% 01/10/57 .....	.....	...01/22/2024	Various .....	.....	.....839,906	815,000	4,358	1.A FE
081927-AC-9	BENCHMARK Mortga2024V6 2024-V6 XA 1.578% 10/15/28 .....	.....	...03/15/2024	GOLDMAN SACHS .....	.....	.....7,998,913	142,575,500	168,696	1.A FE
08576P-AL-5	BERRY GLOBAL INC 5.500% 04/15/28 .....	.....	...03/04/2024	Tax Free Exchange .....	.....	.....6,946,780	7,000,000	149,722	2.C FE
09031W-AE-3	BIMBO BAKERIES USA INC 5.375% 01/09/36 .....	.....	...01/04/2024	J P MORGAN SEC .....	.....	.....6,923,280	7,000,000	0	2.A FE
09660Q-AW-4	BMO Mortgage Tru20245C3 2024-5C3 AS 6.286% 02/15/57 .....	.....	...01/25/2024	BMO CAPITAL MARKETS CORP .....	.....	.....638,598	620,000	1,407	1.A FE
10112R-AW-4	BOSTON PROPERTIES LP 3.800% 02/01/24 .....	.....	...01/04/2024	BARCLAYS .....	.....	.....16,052,885	16,077,000	266,432	2.B FE
10637W-AA-7	Brean Asset Back2022RMS ities 2022-RM5 A 4.500% 09/25/62 .....	.....	...03/25/2024	Interest Capitalization .....	.....	.....42,309	42,309	0	1.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
10638C-AA-0	BABS 2021-RM1 A 1.400% 10/25/63		..03/25/2024	Interest Capitalization		8,386	8,386	0	1.A FE
10638J-AA-5	Brean Asset Back2022RM4 ities 2022-RM4 A1 3.000% 07/25/62		..03/25/2024	Interest Capitalization		75,977	75,977	0	1.A FE
10638N-AA-6	Brean Asset Back2022RM3 ities 2022-RM3 A 1.750% 02/25/62		..02/25/2024	Interest Capitalization		18,952	18,952	0	1.A FE
107933-AC-7	Bridgecrest Lend20241 Secur 2024-1 A3 5.530% 01/18/28		..01/17/2024	DEUTSCHE BANK		8,749,921	8,750,000	0	1.A FE
11135E-AA-2	BROADSTONE NET LEASE INC-A 2.600% 09/15/31		..03/21/2024	Various		7,501,859	9,579,000	101,096	2.B FE
12543P-AQ-6	CIWL 2006-21 A15 6.000% 02/25/37		..03/01/2024	Interest Capitalization		0	0	0	1.A FM
12592P-BH-5	COMM 2014-UBS6 AM 4.048% 12/10/47		..01/10/2024	BREAN CAPITAL LLC		119,180	125,000	155	1.A
12635F-AX-2	CSAIL Commercial2015C3 e Trus 2015-C3 AS 4.053% 08/15/48		..03/12/2024	BREAN CAPITAL LLC		4,349,531	4,500,000	6,586	1.A
12658W-AC-3	Credit Suisse Mo2021B33 rust 2021-B33 A2 3.167% 10/10/43		..03/20/2024	BREAN CAPITAL LLC		380,951	452,000	835	1.A FE
12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		..02/15/2024	PIPER JAFFRAY		831,722	851,722	2,090	1.A FE
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		..01/01/2024	Interest Capitalization		0	0	0	1.A FM
126694-HK-7	CIWL 2005-25 A6 5.500% 11/25/35		..03/01/2024	Interest Capitalization		155	155	0	1.A FM
15189Y-AD-8	CENTERPOINT ENERGY RESOURCE 6.250% 02/01/37		..03/25/2024	ROBERT W. BAIRD		1,465,170	1,400,000	13,611	2.A FE
161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		..02/28/2024	BANK of AMERICA SEC		644,477	644,000	13,205	2.C FE
16153M-AA-4	Chase Mortgage F2024RPLtorpora 2024-RPL1 A1A 3.250% 03/25/64		..02/23/2024	J P MORGAN SEC		7,083,060	8,279,000	20,180	1.A FE
164110-AN-1	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32		..01/05/2024	DEUTSCHE BANK		576,772	686,000	9,847	2.C FE
172967-PG-0	CITIGROUP 5.827% 02/13/35		..02/06/2024	CITIGROUP GLOBAL MKTS		15,000,000	15,000,000	0	2.B FE
17326D-AF-9	Citigroup Commer2017PB tgage 2017-PB AS 3.789% 09/15/50		..01/18/2024	BMO CAPITAL MARKETS CORP		287,864	310,000	685	1.A
17326D-AG-7	Citigroup Commer2017PB tgage 2017-PB B 4.192% 09/15/50		..03/19/2024	BREAN CAPITAL LLC		36,000	40,000	93	1.E
174610-BF-1	CITIZENS FINANCIAL GROUP 5.841% 01/23/30		..01/18/2024	MORGAN STANLEY FIXED INC		5,644,000	5,644,000	0	2.A FE
18055F-CF-7	CLARION LIONS PRIVATE PLACEMENT 6.490% 02/01/29		..01/30/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
23311R-AA-4	DOP MIDSTREAM LLC 6.750% 09/15/37		..03/06/2024	MARKET AXESS		864,548	798,000	25,885	2.C FE
24022F-AA-8	DC Commercial Mo2024HLTNrust 2024-HLTN A 0.000% 04/13/28		..03/21/2024	MORGAN STANLEY FIXED INC		4,999,629	5,000,000	2,386	1.A FE
24022F-AE-0	DC Commercial Mo2024HLTNrust 2024-HLTN B 0.000% 04/13/28		..03/21/2024	MORGAN STANLEY FIXED INC		3,209,736	3,210,000	1,727	1.D FE
31740R-AB-6	Finance of Ameri2024S1 tured 2024-S1 A1 3.500% 02/25/74		..03/12/2024	RAYMOND JAMES		9,376,875	10,000,000	18,278	1.A FE
320209-AB-5	FIRST FINANCIAL BANCORP 5.250% 05/15/30		..01/17/2024	PIPER JAFFRAY		9,725,000	10,000,000	93,333	2.B FE
34501E-AA-9	NFL FC TRUST PRIVATE PLACEMENT 5.480% 10/05/28		..03/27/2024	PRIVATE PLACEMENT		22,000,000	22,000,000	0	1.F Z
345397-E2-5	FORD MOTOR CREDIT 6.050% 03/05/31		..01/02/2024	GOLDMAN SACHS		19,945,800	20,000,000	0	2.C FE
36169D-AA-0	GCAT 2023NQM2 2023-NQM2 A1 5.837% 11/25/67		..01/10/2024	J P MORGAN SEC		15,125,579	15,135,038	26,994	1.A
36209E-AA-9	Golub Capital Partners GDLC Feeder Fund 4.500% 07/31/31		..03/25/2024	PRIVATE PLACEMENT		4,410,000	4,410,000	0	2.C PL
36257H-BT-2	GS Mortgage Secu2019GC4Orust 2019-GC4O AS 3.412% 07/10/52		..03/11/2024	BMO CAPITAL MARKETS CORP		2,409,000	2,700,000	2,692	1.A
36418G-BZ-6	GMRF Mortgage Ac20182 n Co., 2018-2 B3 4.773% 10/25/58		..01/12/2024	ROBERT W. BAIRD		7,942,799	8,444,172	17,691	1.A
37954F-AK-0	GLOBAL PART/GLP FINANCE 8.250% 01/15/32		..01/03/2024	Various		3,029,875	3,000,000	0	4.B FE
39152M-AA-3	Great Wolf Trust2024WOLF 2024-WOLF A 1.542% 03/15/39		..02/27/2024	J P MORGAN SEC		22,842,750	22,900,000	0	1.A FE
39152M-AC-9	Great Wolf Trust2024WOLF 2024-WOLF B 7.416% 03/15/39		..02/28/2024	J P MORGAN SEC		37,507,094	37,600,000	0	1.D FE
39152T-AL-4	GIWT 2019-WOLF D 7.573% 12/15/36		..03/04/2024	J P MORGAN SEC		11,489,219	11,500,000	46,444	1.A
403949-AM-2	HF SINCLAIR CORP 5.000% 02/01/28		..03/06/2024	Various		7,043,897	7,276,000	33,016	2.C FE
404119-AJ-8	HCA INC 7.500% 11/06/33		..03/21/2024	MORGAN STANLEY FIXED INC		1,027,074	916,000	26,526	2.C FE
404119-CT-4	HCA INC 5.450% 04/01/31		..02/20/2024	BARCLAYS		913,585	913,000	0	2.C FE
455434-BW-9	IND PR & LT CO 5.700% 04/01/54		..03/07/2024	PNC CAPITAL MARKETS		9,472,640	9,500,000	0	1.F FE
46266T-AF-5	IQVIA INC 6.250% 02/01/29		..02/26/2024	Tax Free Exchange		14,977,132	15,000,000	65,104	2.C FE
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		..03/01/2024	Interest Capitalization		33,647	33,647	0	1.B FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		..01/18/2024	BARCLAYS		230,781	250,000	593	1.A
46650H-AW-8	JP Morgan Mortgage20191 2019-1 B1 4.486% 05/25/49		..02/06/2024	ROBERT W. BAIRD		679,049	727,715	635	1.A
46653L-CK-0	JPMMT 2020-LTV2 B4 4.016% 11/25/50		..01/18/2024	ROBERT W. BAIRD		678,899	797,093	1,867	1.B
49326E-EP-4	KEYBANK NA 6.401% 03/06/35		..02/26/2024	KEY BANC-MCDONALD		14,999,700	15,000,000	0	2.B FE
501044-CN-9	KROGER CO 5.400% 07/15/40		..03/06/2024	MORGAN STANLEY FIXED INC		3,726,277	3,825,000	30,409	2.A FE
56282G-AA-5	Message Envy Fra20191 , LLC 2019-1 A2 6.448% 07/30/49		..03/08/2024	RBC/DAIN		9,020,461	9,073,270	68,255	2.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
55916A-AA-2	MAGIC MERGECO INC 5.250% 05/01/28		03/15/2024	GOLDMAN SACHS		268,870	334,000	6,722	5.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		01/26/2024	SUNTRUST		6,408,570	7,000,000	79,115	2.C FE
61691U-BH-1	Morgan Stanley C2019L3 Trust 3.490% 11/15/52		01/18/2024	BMO CAPITAL MARKETS CORP		3,126,119	3,550,000	7,227	1.A
61763K-AE-4	MSBAM 2014-C15 D 4.917% 04/15/47		02/23/2024	MORGAN STANLEY FIXED INC		2,716,884	2,724,120	9,639	2.C FE
620076-BE-8	MOTOROLA INC 5.500% 09/01/44		01/17/2024	BANK of AMERICA SEC		6,805,400	7,000,000	147,583	2.B FE
67021H-AA-4	NRTH PARK Mortga2024PARK 2024-PARK A 6.967% 03/15/41		03/01/2024	BARCLAYS		20,947,500	21,000,000	0	1.A FE
68235P-AL-2	ONE GAS INC 1.100% 03/11/24		02/14/2024	BARCLAYS		8,973,810	9,000,000	42,625	1.G FE
682680-BR-3	ONEOK INC 5.000% 03/01/26		03/01/2024	Tax Free Exchange		1,974,012	2,000,000	0	2.B FE
682680-BW-2	ONEOK INC 4.200% 03/15/45		02/27/2024	Tax Free Exchange		1,999,411	2,000,000	37,800	2.B FE
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		989,384	1,000,000	19,125	2.B FE
690742-AB-7	OWENS CORNING 7.000% 12/01/36		02/02/2024	Cantor Fitzgerald Fixed		1,128,690	1,000,000	12,639	2.B FE
69145D-AA-0	Oxford Finance C2024A nd III 2024-A A2 6.675% 01/14/32		01/18/2024	KEY BANC-MCDONALD		22,500,000	22,500,000	0	1.F FE
69145D-AB-8	Oxford Finance C2024A nd III 2024-A B 7.548% 01/14/32		01/18/2024	KEY BANC-MCDONALD		2,125,000	2,125,000	0	2.B FE
69378K-AA-2	Preston Ridge Pa2022NQMfortgag 2022-NQM1 A1 5.500% 08/25/67		01/22/2024	NOMURA SECURITIES INTERNATIONA		17,614,901	17,770,392	62,443	1.A FE
694308-KH-9	PACIFIC GAS & EL 6.750% 01/15/53		02/26/2024	BNP SECURITIES		5,434,800	5,000,000	40,313	2.B FE
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.150% 10/01/38		02/06/2024	KEY BANC-MCDONALD		1,041,570	1,000,000	21,696	2.B FE
74170*-CF-4	PRIME PTY FD PRIVATE PLACEMENT 5.820% 02/15/29		02/15/2024	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1.G Z
74170*-CH-0	PRIME PTY FD PRIVATE PLACEMENT 6.090% 02/15/34		02/15/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
74170*-CJ-6	PRIME PTY FD PRIVATE PLACEMENT 6.190% 02/15/36		02/15/2024	PRIVATE PLACEMENT		10,000,000	10,000,000	0	1.G Z
76114A-AB-6	RAST 2006-R2 A2 6.000% 04/25/36		01/01/2024	Interest Capitalization		0	0	0	1.A FM
76134D-AB-6	Reunion Resort (2024RSRT FL) S 2024-RSRT B 7.603% 03/15/29		03/27/2024	MESIROW FINANCIAL		6,500,000	6,500,000	0	1.C
81746W-CK-2	SEMT 2018-CH3 B3 4.764% 08/25/48		01/09/2024	ROBERT W. BAIRD		4,103,488	4,348,787	5,754	1.A
81747M-CJ-6	Sequoia Mortgage2019CH1 2019-CH1 B3 4.909% 03/25/49		02/22/2024	ROBERT W. BAIRD		9,182,223	9,571,047	36,543	1.A
817743-AJ-6	SPRO 2024-1A A2 6.174% 01/25/54		01/17/2024	BARCLAYS		15,000,000	15,000,000	0	2.C FE
826935-AA-6	Sierra Receivabl20241A ng Co 2024-1A A 5.150% 01/20/43		03/08/2024	BANK of AMERICA SEC		5,998,355	6,000,000	0	1.A FE
83012A-AC-3	SIXTH TREET SPECIALITY LENDING 6.125% 03/01/29		01/08/2024	BANK of AMERICA SEC		2,971,080	3,000,000	0	2.C FE
85253#-AM-3	STAG INDUSTRIAL PRIVATE PLACEMENT 6.050% 05/28/29		03/13/2024	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2.C Z
85253#-AN-1	STAG INDUSTRIAL PRIVATE PLACEMENT 6.170% 05/28/31		03/13/2024	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2.C Z
87251F-AD-1	TCW Direct Lending Secured B Note 10.569% 09/30/32		03/15/2024	PRIVATE PLACEMENT		1,402,878	1,402,878	0	2.B FE
87303*-AA-9	THL Credit 5.000% 12/03/24		02/29/2024	PRIVATE PLACEMENT		122,708	122,708	0	1.E PL
89180L-AD-0	Towd Point Mortg2021SJ2 t 2021-SJ2 M1 2.750% 12/25/61		02/29/2024	RAYMOND JAMES		8,086,847	9,410,149	2,156	1.F FE
893647-BU-0	TRANSDIGM INC 6.375% 03/01/29		03/14/2024	Various		233,743	234,000	1,036	4.A FE
89788W-AS-1	TRUIST FINANCIAL CORP 5.711% 01/24/35		01/22/2024	SUNTRUST		5,000,000	5,000,000	0	1.G FE
90276E-AH-0	UBSCM 2017-C1 AS 3.724% 06/15/50		01/10/2024	BANK of AMERICA SEC		319,772	345,000	393	1.A
90355R-AE-2	United Wholesale2021INW3e LLC 2021-INW3 A4 2.500% 11/25/51		02/01/2024	Interest Capitalization		3	3	0	1.A
92564R-AJ-4	VICI 5.750% 02/01/27		02/27/2024	GOLDMAN SACHS		779,185	782,000	3,497	2.C FE
92943P-AA-9	WB Commercial Mo2024HQ rust 2024-HQ A 6.134% 03/15/40		03/01/2024	WELLS FARGO		342,299	345,000	1,176	1.A FE
95000A-AW-7	Wells Fargo Comm2015P2 ortgag 4.013% 12/15/48		01/18/2024	BREAN CAPITAL LLC		378,459	395,000	925	1.A
95000J-BA-5	Wells Fargo Comm2016LC25ortgag 2016-LC25 B 4.342% 12/15/59		02/26/2024	HILLTOP SECURITIES INC.		998,750	1,000,000	3,129	1.E
95000U-3K-7	WELLS FARGO & COMPANY 5.499% 01/23/35		01/16/2024	WELLS FARGO		15,000,000	15,000,000	0	1.E FE
95001R-BC-2	WFCM 2018-C48 C 5.130% 01/15/52		02/08/2024	PIPER JAFFRAY		1,847,500	2,000,000	3,240	1.B
95002X-BH-7	WFCM 2020-C57 XA 2.065% 08/15/53		01/30/2024	BARCLAYS		2,163,739	0	0	1.A FE
962166-BT-0	WEYERHAEUSER CO 6.875% 12/15/33		03/21/2024	HILLTOP SECURITIES INC.		1,472,268	1,342,000	25,628	2.B FE
00908P-AA-5	AIR CANADA 2017-1AA PTT 3.300% 01/15/30	A.	01/18/2024	ROBERT W. BAIRD		642,968	718,400	461	1.C FE
286181-AM-4	ELEMENT FLEET MANAGEMENT 5.643% 03/13/27	A.	03/04/2024	BANK of AMERICA SEC		15,000,000	15,000,000	0	2.B FE
71644E-AG-7	PETRO-CANADA 5.950% 05/15/35	A.	01/05/2024	JEFFERIES & CO		9,453,818	9,420,000	84,074	2.A FE
000000-00-0	WE SODA INV HOLDING PLC 9.500% 10/06/28	D.	03/01/2024	JEFFERIES & CO		10,411,250	10,000,000	391,875	3.C FE
00774M-BH-7	AERCAP IRELAND CAP/GLOBA 5.300% 01/19/34	D.	01/04/2024	CITIGROUP GLOBAL MKTS		19,545,800	20,000,000	0	2.B FE
00901A-AL-1	Aimco 201910A 2019-10A BR 7.179% 07/22/32	D.	02/13/2024	WELLS FARGO		5,007,500	5,000,000	23,931	1.C FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 3

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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
00901U-AC-7	Aimco 202422A 2024-22A B 7.260% 04/19/37	D	03/08/2024	NOMURA SECURITIES INTERNATIONAL		15,000,000	15,000,000	0	1.C FE
00901U-AE-3	Aimco 202422A 2024-22A C 7.710% 04/19/37	D	03/08/2024	NOMURA SECURITIES INTERNATIONAL		13,500,000	13,500,000	0	1.F FE
00928Q-AY-7	AIRCATTLE LTD 5.950% 02/15/29	D	01/17/2024	CITIGROUP GLOBAL MKTS		19,878,200	20,000,000	0	2.C FE
055262-D*-7	BASF SE PRIVATE PLACEMENT 5.910% 01/10/39	D	01/05/2024	PRIVATE PLACEMENT		8,000,000	8,000,000	0	1.G FE
05875T-AC-1	Ballyrock Ltd 20211A 2021-1A A2 7.176% 04/15/34	D	03/19/2024	J P MORGAN SEC		3,000,900	3,000,000	38,868	1.C FE
107934-AC-5	Bridge Street CL20241A 2024-1A B 7.468% 04/20/37	D	03/26/2024	BARCLAYS		13,500,000	13,500,000	0	1.C FE
12570X-AC-6	CIFC Funding Ltd20241A 2024-1A B 7.398% 04/18/37	D	02/22/2024	BARCLAYS		20,000,000	20,000,000	0	1.C Z
12803R-AH-7	CAIXABANK SA 6.037% 06/15/35	D	03/07/2024	BARCLAYS		7,000,000	7,000,000	0	2.B FE
14317P-AL-7	Carlyle Global M20182A 2018-2A A2R 7.114% 10/15/31	D	03/06/2024	NOMURA SECURITIES INTERNATIONAL		5,200,000	5,200,000	0	2.C FE
200447-AH-3	COMISION FEDERAL DE ELEC 3.348% 02/09/31	D	03/05/2024	JEFFERIES & CO		4,222,500	5,000,000	13,020	2.B FE
200447-AK-6	COMISION FEDERAL DE ELEC 3.875% 07/26/33	D	03/05/2024	JEFFERIES & CO		4,132,500	5,000,000	22,066	2.B FE
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D	02/21/2024	CITIGROUP GLOBAL MKTS		729,075	824,000	16,961	2.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	D	03/12/2024	Various		4,312,000	5,000,000	7,385	1.E FE
29003E-AU-9	Elmwood CLO VIII20211A 2021-1A BR 7.329% 04/20/37	D	03/08/2024	J P MORGAN SEC		15,000,000	15,000,000	0	1.C FE
29003E-AW-5	Elmwood CLO VIII20211A 2021-1A CR 7.833% 04/20/37	D	03/08/2024	J P MORGAN SEC		15,250,000	15,250,000	0	1.F FE
29244R-AC-9	Empower CLO Ltd.20241A 2024-1A B 7.325% 04/25/37	D	02/07/2024	GOLDMAN SACHS		20,000,000	20,000,000	0	1.C FE
29244R-AE-5	Empower CLO Ltd.20241A 2024-1A C 7.825% 04/25/37	D	02/07/2024	GOLDMAN SACHS		9,000,000	9,000,000	0	1.F FE
36321E-AQ-0	Galaxy CLO Ltd 202433A 2024-33A B1 7.268% 04/20/37	D	03/25/2024	BANK of AMERICA SEC		7,300,000	7,300,000	0	1.C FE
36321E-AQ-8	Galaxy CLO Ltd 202433A 2024-33A C 7.718% 04/20/37	D	03/25/2024	BANK of AMERICA SEC		7,700,000	7,700,000	0	1.F FE
37149L-AL-1	Generate CLO Ltd 7A 7A A1R 6.949% 04/22/37	D	03/01/2024	BARCLAYS		25,000,000	25,000,000	0	1.A FE
37149L-AQ-0	Generate CLO Ltd 7A 7A BR 7.512% 04/22/37	D	03/01/2024	BARCLAYS		10,000,000	10,000,000	0	1.C FE
38138W-AC-8	GoldenTree Loan 202419A nt US 2024-19A A 6.818% 04/20/37	D	01/19/2024	WELLS FARGO		22,000,000	22,000,000	0	1.A FE
43475D-AA-5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	03/08/2024	SUNTRUST		3,507,966	3,315,000	0	2.B FE
44934D-AA-8	ICG US CLO Ltd 20241A 2024-1A A1 6.914% 04/15/37	D	03/28/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.A FE
44934D-AC-4	ICG US CLO Ltd 20241A 2024-1A B 7.414% 04/15/37	D	03/28/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
46148J-AC-8	Invesco CLO LTD 20241RA 2024-1RA BR 7.414% 04/15/37	D	03/13/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.C FE
46148J-AE-4	Invesco CLO LTD 20241RA 2024-1RA CR 7.864% 04/15/37	D	03/13/2024	J P MORGAN SEC		10,000,000	10,000,000	0	1.F FE
559771-AA-6	MAGYAR EXPORT-IMPORT BAN AGENCY DEBENTURES 6.125% 12/04/27	D	03/01/2024	JEFFERIES & CO		5,040,000	5,000,000	77,413	2.C FE
639057-AP-3	NATWEST GROUP PLC 6.475% 06/01/34	D	02/28/2024	RBS GREENWICH CAPITAL		8,000,000	8,000,000	0	2.A FE
64139K-AY-7	Neuberger Berman202036A 2020-36A BR2 7.118% 04/20/33	D	02/26/2024	WELLS FARGO		5,400,000	5,400,000	0	1.C FE
67402P-AC-1	Oaktree CLO Ltd 202425A 2024-25A B 7.368% 04/20/37	D	01/31/2024	MORGAN STANLEY FIXED INC		7,000,000	7,000,000	0	1.C FE
67592C-AN-6	OCTAGON INVESTME20183A ERS 39 2018-3A BR 7.118% 10/20/30	D	03/05/2024	NOMURA SECURITIES INTERNATIONAL		4,200,000	4,200,000	0	1.A FE
69702B-AE-1	Palmer Square Lo20213A ng Ltd 2021-3A B 7.329% 07/20/29	D	02/20/2024	BARCLAYS		3,002,400	3,000,000	18,934	1.C FE
69703J-AC-7	Palmer Square CL20241A 2024-1A B 7.314% 04/15/37	D	02/01/2024	J P MORGAN SEC		11,000,000	11,000,000	0	1.C FE
69703J-AE-3	Palmer Square CL20241A 2024-1A C 7.614% 04/15/37	D	02/01/2024	J P MORGAN SEC		13,000,000	13,000,000	0	1.F FE
81785B-AA-4	720 East CLO Ltd20241A 2024-1A A1 6.914% 04/15/37	D	01/31/2024	BARCLAYS		8,500,000	8,500,000	0	1.A FE
81785B-AE-6	720 East CLO Ltd20241A 2024-1A B 7.298% 04/15/37	D	01/31/2024	BARCLAYS		5,500,000	5,500,000	0	1.C FE
83368R-BX-9	SOCIETE GENERALE 6.066% 01/19/35	D	01/11/2024	SOCIETE GENERALE		7,750,000	7,750,000	0	2.B FE
87122C-AL-7	Sycamore Tree CL20232A 2023-2A BR 7.668% 01/20/37	D	01/22/2024	CITIGROUP GLOBAL MKTS		20,000,000	20,000,000	0	1.C FE
88563P-AA-6	3R LUX SARL 9.750% 02/05/31	D	01/30/2024	Various		379,691	380,000	0	4.A FE
92943T-AC-7	WE SODA INV HOLDING PLC 9.375% 02/14/31	D	02/07/2024	GOLDMAN SACHS		380,000	380,000	0	3.C FE
PPGK33-YZ-4	Raizen PRIVATE PLACEMENT 7.230% 02/28/34	D	03/08/2024	ALLIANZ GLOBAL		25,000,000	25,000,000	0	2.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,122,326,044	1,256,472,005	2,802,589	XXX
25746U-DM-8	DOMINION RESOURCES 4.350% Perpet		03/05/2024	SUNTRUST		7,059,312	7,542,000	129,408	2.C FE
29273R-BA-6	ENERGY TRANSFER PARTNERS 8.552% 11/01/66		03/07/2024	Various		10,656,207	11,982,000	162,070	3.A FE
29273V-AX-8	ENERGY TRANSFER EQUITY LP 8.000% 05/15/54		01/10/2024	RBC/DAIN		3,000,000	3,000,000	0	3.A FE
591560-AA-5	METLIFE CAPITAL TRUST IV 7.875% 12/15/37		02/29/2024	BARCLAYS		11,888,258	11,046,000	190,889	2.B FE
816851-BS-7	SEMPRA ENERGY 6.875% 10/01/54		03/11/2024	BANK of AMERICA SEC		6,999,580	7,000,000	0	2.C FE
857477-AY-9	STATE STREET CORP 6.591% 06/15/47		02/21/2024	J P MORGAN SEC		542,570	644,000	8,323	2.A FE
857477-CH-4	STATE STREET CORP 6.700% 06/15/72		01/24/2024	BANK of AMERICA SEC		5,644,000	5,644,000	0	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.304% 02/15/42		02/06/2024	SUMRIDGE PARTNERS		653,992	773,000	12,539	3.A FE
06368L-QS-8	BANK OF MONTREAL 7.700% 05/26/84	A	02/29/2024	BMO CAPITAL MARKETS CORP		15,000,000	15,000,000	0	2.C FE
29250N-BC-8	ENBRIDGE INC 5.750% 07/15/80	A	03/06/2024	Various		6,523,495	6,977,000	52,089	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						67,967,414	69,608,000	555,318	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
95765P-A*-0	WESTERN & SOUTHERN LIFE WSLIC PROMISSORY NOTE RV 01/06/33 .....	.....	.....03/29/2024	PRIVATE PLACEMENT .....	.....	22,600,000	22,600,000	0	1.D
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						22,600,000	22,600,000	0	XXX
024002-PC-T	LockMasters Security Term Loan 09/01/27 .....	.....	.....01/31/2024	EAGLE REALTY GRP CORP .....	.....	10,396,914	10,396,914	0	5.B GI
024002-PC-R	LockMasters Security Revolver 09/01/27 .....	.....	.....01/31/2024	EAGLE REALTY GRP CORP .....	.....	236,294	236,294	0	5.B GI
024001-PC-T	K&R Operating, LLC Term Loan 07/23/28 .....	.....	.....01/25/2024	EAGLE REALTY GRP CORP .....	.....	15,000,000	15,000,000	0	5.B GI
024001-PC-T	K&R Operating, LLC Term Loan 07/23/28 .....	.....	.....03/29/2024	Interest Capitalization .....	.....	56,667	56,667	0	5.B GI
024004-PC-T	Shift Paradigm Term Loan 09/08/28 .....	.....	.....03/08/2024	EAGLE REALTY GRP CORP .....	.....	32,000,000	32,000,000	0	5.B GI
023005-PC-R	Decks & Docks Lumber Co Inc Revolver 10/04/28 .....	.....	.....01/10/2024	EAGLE REALTY GRP CORP .....	.....	236,842	236,842	0	5.B GI
024003-PC-T	Loenbro Holdings Inc Term Loan 02/01/29 .....	.....	.....02/02/2024	EAGLE REALTY GRP CORP .....	.....	16,330,275	16,330,275	0	5.B GI
45173J-AR-5	COHERENT CORP TL B 1L 07/02/29 .....	.....	.....03/29/2024	JPM FUNDS RECAP .....	.....	1,771,364	1,771,364	0	3.B FE
0LX228-12-1	KOPPERS INC TL B 1L 04/10/30 .....	.....	.....03/14/2024	WELLS FARGO BK .....	.....	1,000,000	1,000,000	0	3.C FE
17110E-AB-6	CHROMALLOY CORP TL B 1L 03/24/31 .....	.....	.....03/28/2024	Various .....	.....	1,326,667	1,333,333	0	4.B FE
0LX228-41-6	QUIKRETE HOLDINGS INC TL B 1L 03/28/31 .....	.....	.....03/25/2024	WELLS FARGO BK .....	.....	997,500	1,000,000	0	3.B FE
00687M-AH-4	ADIENT US LLC TL B 1L 01/29/31 .....	.....	.....01/31/2024	Tax Free Exchange .....	.....	869,958	872,980	0	3.B FE
01021A-AB-6	AL NGPL HOLDINGS LLC TL B 1L 04/17/28 .....	.....	.....01/01/2024	Tax Free Exchange .....	.....	993,960	991,353	0	4.A FE
02474R-AJ-2	ABC SUPPLY CO INC TL B 1L 01/27/31 .....	.....	.....01/31/2024	Tax Free Exchange .....	.....	709,460	708,260	0	3.B FE
04649V-AY-6	ASURION LLC TI B9 1L 07/31/27 .....	.....	.....03/27/2024	WELLS FARGO BK .....	.....	965,000	1,000,000	0	4.A FE
04888*-AB-5	Atlantic Sthrn Pavg & Sealcoat Revolver Loan 09/10/26 .....	.....	.....03/18/2024	PRIVATE PLACEMENT .....	.....	410,820	410,820	0	4.C
11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30 .....	.....	.....01/01/2024	Tax Free Exchange .....	.....	676,916	676,916	0	3.A FE
11823L-AM-7	BUCKEYE PARTNERS LP TL B1 1L 11/02/26 .....	.....	.....02/06/2024	Tax Free Exchange .....	.....	1,273,880	1,278,136	0	3.A FE
12768E-AH-9	CAESARS ENTERTAIN INC TL B1 1L 02/06/31 .....	.....	.....02/09/2024	JPM FUNDS RECAP .....	.....	1,397,750	1,400,000	0	3.C FE
13134M-BW-2	Calpine Corp TL B10 1L 01/20/31 .....	.....	.....01/31/2024	Tax Free Exchange .....	.....	1,066,250	1,066,250	0	3.A FE
13763H-AD-4	CLOSURE SYSTEMS INTERNAT TL 1L 03/13/29 .....	.....	.....03/15/2024	UBS WARBURG .....	.....	398,000	400,000	0	4.B FE
22860E-AH-5	CROWN SUBSEA COMMUNICATI TL B 1L 01/27/31 .....	.....	.....01/26/2024	GOLDMAN SACHS .....	.....	1,985,000	2,000,000	0	4.A FE
26483N-AV-2	DUN & BRADSTREET CORP TL B 1L 01/18/29 .....	.....	.....01/24/2024	BANK of AMERICA SEC .....	.....	1,000,000	1,000,000	0	4.A FE
26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30 .....	.....	.....02/02/2024	RBC/DAIN .....	.....	799,000	800,000	0	3.C FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERAT TL B 1L 11/15/27 .....	.....	.....03/27/2024	BANK of AMERICA SEC .....	.....	969,967	997,396	0	3.C FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28 .....	.....	.....01/01/2024	JPM FUNDS RECAP .....	.....	395,891	400,000	0	4.A FE
47077D-AH-3	JANE STREET GROUP LLC TL B 1L 01/26/28 .....	.....	.....01/19/2024	Tax Free Exchange .....	.....	1,454,137	1,455,000	0	3.B FE
47579S-AV-2	JELD-WEN INC TL B 1L 07/28/28 .....	.....	.....01/19/2024	Tax Free Exchange .....	.....	1,604,557	1,607,629	0	3.B FE
57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28 .....	.....	.....01/01/2024	Morgan Stanley .....	.....	982,196	997,353	0	4.A FE
58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28 .....	.....	.....02/05/2024	GOLDMAN SACHS .....	.....	998,750	1,000,000	0	4.A FE
63939W-AK-9	Waystar TL 1L 10/31/29 .....	.....	.....02/06/2024	JPM FUNDS RECAP .....	.....	1,747,813	1,750,000	0	4.C FE
68764J-AH-4	ORYX MIDSTREAM SERVICES TL B 1L 10/05/28 .....	.....	.....02/06/2024	Tax Free Exchange .....	.....	1,562,109	1,571,981	0	3.C FE
69014X-AB-2	OVATION PARENT INC TL B 1L 03/26/31 .....	.....	.....03/26/2024	MORGAN STANLEY HI-YLD .....	.....	199,500	200,000	0	4.B FE
71911K-AC-8	PAREXEL TL 1L 11/15/28 .....	.....	.....01/17/2024	GOLDMAN SACHS .....	.....	498,750	500,000	0	4.B FE
72706R-AB-2	PLANET US BUYER LLC TL B 1L 02/07/31 .....	.....	.....02/05/2024	BANK of AMERICA SEC .....	.....	1,498,214	1,500,000	0	4.B FE
77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32 .....	.....	.....01/31/2024	Interest Capitalization .....	.....	38,778	38,778	0	6. FE
80875A-AV-3	LIGHT & WONDER INTL INC TL B 1L 04/16/29 .....	.....	.....01/16/2024	Tax Free Exchange .....	.....	677,362	681,620	0	3.B FE
82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27 .....	.....	.....01/01/2024	Interest Capitalization .....	.....	8,277	8,277	0	5.B FE
86739H-AD-5	Sunland Asphalt & Construction Term Loan B 06/16/28 .....	.....	.....03/29/2024	Interest Capitalization .....	.....	19,087	19,087	0	4.C
88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/31/25 .....	.....	.....01/01/2024	BARCLAYS .....	.....	495,000	500,000	0	2.C FE
89364M-CC-6	TRANSIGM INC TL I 1L 08/24/28 .....	.....	.....03/22/2024	Tax Free Exchange .....	.....	1,199,339	1,199,339	0	3.C FE
89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29 .....	.....	.....01/30/2024	HONG KONG SHANGHAI BK .....	.....	499,382	500,000	0	3.B FE
92350H-AE-3	VESTIS CORP TL B 1L 02/18/31 .....	.....	.....02/15/2024	WELLS FARGO BK .....	.....	299,250	300,000	0	3.B FE
92929L-AZ-1	WMG ACQUISITION CORP TL B 1L 01/21/31 .....	.....	.....01/24/2024	Tax Free Exchange .....	.....	1,000,452	1,000,000	0	3.B FE
92943E-AB-2	GTOR W MERGER SUB TL B 1L 01/31/31 .....	.....	.....01/01/2024	JPM FUNDS RECAP .....	.....	1,587,920	1,600,000	0	3.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28 .....	.....	.....01/01/2024	BMO CAPITAL MARKETS CORP .....	.....	318,210	324,208	0	4.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
N2820E-AF-5	EG AMERICA LLC TL BC 1L 02/07/28 .....	.....	.....01/01/2024	Tax Free Exchange .....	.....	290,845	294,793	0	4.C FE
OLX176-24-9	NUVEI TECHNOLOGIES CORP TL 1L 09/29/25 .....	.....	.....02/01/2024	BMO CAPITAL MARKETS CORP .....	.....	720,000	720,000	0	3.C FE
C0102M-AS-4	AIR CANADA TL B 1L 03/14/31 .....	.....	.....03/14/2024	JPM FUNDS RECAP .....	.....	997,500	1,000,000	0	3.A FE
C4000K-AE-4	GARDA WORLD SECURITY TL B 1L 02/01/29 .....	.....	.....02/02/2024	Tax Free Exchange .....	.....	1,030,598	1,030,598	0	4.B FE
C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30 .....	.....	.....01/01/2024	BMO CAPITAL MARKETS CORP .....	.....	593,429	600,000	0	3.C FE
C8000C-AL-7	CLARIOS GLOBAL LP TL B 1L 05/06/30 .....	.....	.....01/12/2024	Tax Free Exchange .....	.....	992,499	997,500	0	4.A FE
L2000D-AH-7	CONNECT FINCO SARL TL B 1L 09/13/29	C.....	03/14/2024	BANK of AMERICA SEC .....	.....	990,000	1,000,000	0	4.A FE
I2509Y-AE-6	HUNTER HOLDCO 3 LTD TL B 1L 08/21/28	C.....	02/02/2024	JPM FUNDS RECAP .....	.....	1,237,875	1,250,000	0	4.B FE
L2000A-AF-7	CAMELOT FINANCE SA — no units — 01/31/31	C.....	01/31/2024	Tax Free Exchange .....	.....	384,773	385,875	0	3.C FE
NQ313E-AB-6	FLUTTER FINANCING BV TL B 1L 11/25/30	C.....	03/08/2024	JPM FUNDS RECAP .....	.....	398,500	400,000	0	2.C FE
N9833R-AJ-8	ZIGGO BV TL I 1L 04/15/28	D.....	03/27/2024	WELLS FARGO BK .....	.....	1,479,375	1,500,000	0	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						119,048,852	119,295,838	0	XXX
2509999997. Total - Bonds - Part 3						1,433,926,027	1,557,677,668	3,866,713	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,433,926,027	1,557,677,668	3,866,713	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
032654-10-5	ANALOG DEVICES .....	.....	.....02/23/2024	S.G. COWEN TDR CSA	3,430,000	658,740 .....	.....	.....0 .....	.....
075887-10-9	BECTON DICKINSON .....	.....	.....03/28/2024	Various	13,366,000	3,251,564 .....	.....	.....0 .....	.....
097023-10-5	BOEING CO .....	.....	.....01/22/2024	S.G. COWEN TDR CSA	15,000,000	3,214,473 .....	.....	.....0 .....	.....
09857L-10-8	BOOKING HOLDING .....	.....	.....03/21/2024	J.P. Morgan CSA	172,000	627,108 .....	.....	.....0 .....	.....
30303M-10-2	Meta Platforms, Inc .....	.....	.....03/06/2024	J.P. Morgan CSA	1,247,000	619,775 .....	.....	.....0 .....	.....
517834-10-7	LAS VEGAS SANDS CORP COMMON .....	.....	.....03/08/2024	Various	60,730,000	3,133,701 .....	.....	.....0 .....	.....
594918-10-4	MICROSOFT CORP .....	.....	.....01/18/2024	S.G. COWEN TDR CSA	28,011,000	11,033,533 .....	.....	.....0 .....	.....
595112-10-3	MICRON TECHNOLOGY INC .....	.....	.....02/22/2024	S.G. COWEN TDR CSA	3,991,000	343,435 .....	.....	.....0 .....	.....
654106-10-3	NIKE INC .....	.....	.....02/22/2024	S.G. COWEN TDR CSA	8,651,000	889,426 .....	.....	.....0 .....	.....
713448-10-8	PEPSICO INC .....	.....	.....03/08/2024	J.P. Morgan CSA	1,829,000	298,751 .....	.....	.....0 .....	.....
854502-10-1	STANLEY BLACK & DECKER INC .....	.....	.....02/21/2024	S.G. COWEN TDR CSA	4,310,000	380,801 .....	.....	.....0 .....	.....
871829-10-7	SYSCO CORP .....	.....	.....03/08/2024	Various	34,980,000	2,818,628 .....	.....	.....0 .....	.....
882508-10-4	TEXAS INSTRUMENTS .....	.....	.....03/08/2024	Various	7,117,000	1,181,032 .....	.....	.....0 .....	.....
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,450,967	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI .....	.....	.....03/29/2024	PRIVATE PLACEMENT	75,218,000	7,521,800 .....	.....	.....0 .....	.....
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,521,800	XXX	0	XXX
89154#-77-5	TOUCHSTONE HIGH YIELD-INST .....	.....	.....02/28/2024	DIVIDEND REINVESTMENT	88,693,542	676,337 .....	.....	.....0 .....	.....
89157#-70-7	TOUCHSTONE SECURITIZED INCOME ETF .....	.....	.....03/06/2024	W-S GEN 0000000	969,973,000	25,107,751 .....	.....	.....0 .....	.....
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						25,784,088	XXX	0	XXX
34918#-10-6	W&S Brokerage Services, Inc. .....	.....	.....03/19/2024	Capital Contribution	0.000	600,000 .....	.....	.....0 .....	.....
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						600,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						62,356,855	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						62,356,855	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						62,356,855	XXX	0	XXX
6009999999 - Totals						1,496,282,882	XXX	3,866,713	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..09238F-AK-7	BHN MERGER SUB INC TI 1L 06/16/25	.....	03/12/2024	Redemption 100.0000		947,500	947,500	952,901	948,675	0	(1,175)	0	(1,175)	0	947,500	0	0	0	22,001	06/16/2025	4.B FE
..09353T-AJ-9	BLERIOT US BIDCO INC TL B 1L 10/31/28	.....	03/28/2024	Redemption 100.0000		3,741	3,741	3,728	3,728	0	13	0	13	0	3,741	0	0	0	45	10/31/2028	4.B FE
..09364L-AQ-7	BLOCK COMMUNICATIONS INC TL B 1L 02/28/27	.....	03/29/2024	Redemption 100.0000		5,025	5,025	4,933	4,935	0	90	0	90	0	5,025	0	0	0	50	02/28/2027	3.A FE
..09776M-AS-3	BOMBARDIER RECREATIONAL TL B3 1L 12/13/29	.....	01/31/2024	Redemption 100.0000		1,750	1,750	1,750	1,749	0	1	0	1	0	1,750	0	0	0	24	12/13/2029	3.B FE
..11565H-AD-8	BROWN GROUP HOLDING LLC TL B2 1L 07/03/29	.....	01/01/2024	Redemption 100.0000		3,346	3,346	3,294	3,298	0	48	0	48	0	3,346	0	0	0	59	07/03/2029	4.B FE
..11823L-AK-1	BUCKEYE PARTNERS TL 1L 11/02/26	.....	01/01/2024			5,039	5,039	5,018	5,020	0	19	0	19	0	5,039	0	0	0	15	11/02/2026	3.A FE
..11823L-AK-1	BUCKEYE PARTNERS TL 1L 11/02/26	.....	02/06/2024	Tax Free Exchange		(4,495)	(5,039)	(5,018)	(5,020)	0	525	0	525	0	(4,495)	0	0	0	8,735	11/02/2026	3.A FE
..11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30	.....	01/01/2024	Tax Free Exchange		1,955,291	1,960,091	1,955,291	1,953,533	0	1,758	0	1,758	0	1,955,291	0	0	0	0	11/18/2030	3.A FE
..11823L-AL-9	BUCKEYE PARTNERS TL B2 1L 11/18/30	.....	03/28/2024	Redemption 100.0000		1,692	1,692	1,692	0	0	0	0	0	0	1,692	0	0	0	38	11/18/2030	3.A FE
..12541H-AT-0	CHG HEALTHCARE SERVICES INC TL 1L 09/29/28	.....	03/28/2024	Redemption 100.0000		10,000	10,000	10,018	10,013	0	(13)	0	(13)	0	10,000	0	0	0	109	09/29/2028	4.B FE
..12546F-AF-9	CHG PPC PARENT LLC TL 1L 12/08/28	.....	03/28/2024			5,078	5,078	4,981	4,995	0	83	0	83	0	5,078	0	0	0	54	12/08/2028	4.B FE
..12568Y-AD-6	CHARLOTTE BUYER INC TL B 1L 02/11/28	.....	03/28/2024	Redemption 100.0000		7,000	7,000	6,660	6,726	0	274	0	274	0	7,000	0	0	0	126	02/11/2028	4.B FE
..12656A-AC-3	CNT HOLDINGS I CORP TL B 1L 11/08/27	.....	03/29/2024	Redemption 100.0000		7,500	7,500	7,479	7,487	0	13	0	13	0	7,500	0	0	0	258	11/08/2027	4.B FE
..12768E-AG-1	CAESARS ENTERTAIN INC TL B 1L 03/01/30	.....	03/28/2024	Redemption 100.0000		750	750	743	743	0	7	0	7	0	750	0	0	0	16	03/01/2030	4.A FE
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26	.....	01/01/2024			2,784	2,784	2,784	2,784	0	0	0	0	0	2,784	0	0	0	0	08/12/2026	3.A FE
..13134M-BS-1	CALPINE CORP TL B10 1L 08/12/26	.....	01/31/2024	Tax Free Exchange		1,066,250	1,066,250	1,066,250	1,066,250	0	0	0	0	0	1,066,250	0	0	0	7,302	08/12/2026	3.A FE
..13763H-AB-8	CANISTER INTERNATIONAL TL 1L 12/21/26	.....	03/22/2024	Redemption 100.0000		484,925	484,925	482,500	483,493	0	1,432	0	1,432	0	484,925	0	0	0	11,500	12/21/2026	4.B FE
..14445B-AB-5	PS HOLDCO LLC TL B 1L 09/29/28	.....	03/28/2024	Redemption 100.0000		2,545	2,545	2,506	2,508	0	37	0	37	0	2,545	0	0	0	62	09/29/2028	4.B FE
..14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28	.....	01/01/2024	Redemption 100.0000		2,564	2,564	2,507	2,507	0	57	0	57	0	2,564	0	0	0	4	09/27/2028	3.B FE
..14880B-AH-4	CATALENT PHARMA SOLUTION TI B3 1L 09/27/28	.....	03/28/2024	Redemption 100.0000		2,564	2,564	2,507	2,507	0	57	0	57	0	2,564	0	0	0	52	09/27/2028	3.C FE
..17026Y-AH-2	CHOBANI LLC TL B 1L 10/20/27	.....	03/28/2024	Redemption 100.0000		10,076	10,076	9,738	9,815	0	261	0	261	0	10,076	0	0	0	113	10/20/2027	4.C FE
..17026Y-AJ-8	CHOBANI LLC TL B 1L 10/25/27	.....	03/29/2024			1,000	1,000	995	995	0	5	0	5	0	1,000	0	0	0	23	10/25/2027	4.C FE
..17178H-AM-4	CIENA CORP TL B 1L 10/24/30	.....	02/22/2024	Various		349,478	349,125	348,252	348,253	0	94	0	94	0	348,348	0	1,131	1,131	6,095	10/24/2030	3.A FE
..17178H-AM-4	CIENA CORP TL B 1L 10/24/30	.....	01/31/2024	Redemption 100.0000		875	875	873	873	0	2	0	2	0	875	0	0	0	8	10/24/2030	3.A FE
..17244Z-AT-2	CINEMARK USA INC TL B 1L 05/18/30	.....	03/29/2024	Redemption 100.0000		4,884	4,884	4,811	4,814	0	71	0	71	0	4,884	0	0	0	26	05/18/2030	3.B FE
..20902C-AW-0	CONSOLIDATED CONTAINER CO TL 1L 02/03/28	.....	03/29/2024	Redemption 100.0000		5,051	5,051	4,861	4,902	0	149	0	149	0	5,051	0	0	0	52	02/03/2028	4.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
..22526W-AQ-1	CREATIVE ARTISTS AGENCY LLC TL B 1L 11/16/28 .....	.....	03/28/2024	Redemption 100.0000		7,515	7,515	7,482	7,482	0	32	0	32	0	7,515	0	0	0	83	11/16/2028	4.B FE
..22860E-AE-2	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27 .....	.....	01/30/2024	Redemption 100.0000		6,728,823	6,728,823	6,707,137	6,712,740	0	16,083	0	16,083	0	6,728,823	0	0	0	117,047	04/27/2027	4.A FE
..22860E-AG-7	CROWN SUBSEA COMMUNICATI TL 1L 04/27/27 .....	.....	01/30/2024	Redemption 100.0000		658,333	658,333	645,167	646,952	0	11,381	0	11,381	0	658,333	0	0	0	11,674	04/27/2027	4.A FE
..23338D-AQ-9	DXP Enterprises TL B 1L 10/06/30 .....	.....	03/29/2024	Redemption 100.0000		9,812	9,812	9,664	9,663	0	148	0	148	0	9,812	0	0	0	468	10/06/2030	4.B FE
..23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28 .....	.....	01/01/2024	Redemption 100.0000		6,250	6,250	6,144	6,144	0	106	0	106	0	6,250	0	0	0	0	04/28/2028	2.C FE
..23918V-BA-1	DAVITA HEALTHCARE PARTNERS INC TK A1-DD 1L 04/28/28 .....	.....	03/29/2024	Redemption 100.0000		6,126	6,126	6,022	6,022	0	104	0	104	0	6,126	0	0	0	111	04/28/2028	3.A FE
..23923H-AB-4	DAWN ACQUISITION LLC TL B 1L 12/31/25 .....	.....	01/12/2024	Redemption 100.0000		1,904,035	1,904,035	1,890,548	1,899,118	0	4,917	0	4,917	0	1,904,035	0	0	0	6,909	12/31/2025	5.A FE
..24521T-AJ-5	DEL MONTE FOODS (Blue Merger) TL B 1L 05/16/29 .....	.....	03/28/2024	Redemption 100.0000		7,021	7,021	6,839	6,862	0	160	0	160	0	7,021	0	0	0	151	05/16/2029	4.C FE
..24982L-AB-1	DERMATOLOGY INTERMEDIATE TL 1L 04/02/29 .....	.....	03/28/2024	Redemption 100.0000		4,607	4,607	4,535	4,547	0	60	0	60	0	4,607	0	0	0	127	04/02/2029	4.B FE
..25277B-AG-3	DIAMOND SPORTS GROUP LLC TL B 1L 08/24/26 .....	.....	01/17/2024	JPM FUNDS RECAP		111,428	1,937,875	94,471	81,158	13,313	0	0	13,313	0	94,471	0	16,956	16,956	0	08/24/2026	6. FE
..25460H-AB-8	DIRECTV FINANCING LLC TL 1L 08/02/27 .....	.....	01/25/2024	Redemption 100.0000		862,909	862,909	858,041	859,340	0	3,569	0	3,569	0	862,909	0	0	0	13,308	08/02/2027	3.B FE
..26483N-AV-2	DUN & BRADSTREET CORP TL B 1L 01/18/29 .....	.....	03/29/2024	Redemption 100.0000		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	01/18/2029	4.A FE
..26872N-AC-3	EMERALD DEBT MERGER TL B 1L 05/31/30 .....	.....	02/06/2024	Redemption 100.0000		277,317	277,317	274,608	274,645	0	2,671	0	2,671	0	277,317	0	0	0	3,970	05/31/2030	3.C FE
..26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26 .....	.....	03/06/2024	WELLS FARGO BK		473,974	476,356	476,356	476,356	0	0	0	0	0	476,356	0	(2,382)	(2,382)	7,958	05/01/2026	3.B FE
..26928B-AL-3	EW SCRIPPS CO TL B1 1L 05/01/26 .....	.....	01/01/2024	Redemption 100.0000		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	0	05/01/2026	3.B FE
..29102T-AB-8	Emerald Azeala Topco TL B 1L 07/24/26 .....	.....	03/29/2024	Redemption 100.0000		5,000	5,000	4,992	4,995	0	5	0	5	0	5,000	0	0	0	57	07/24/2026	4.C FE
..29452B-AA-8	Equine Network Term Loan 05/22/28 .....	.....	03/29/2024	Redemption 100.0000		27,829	27,829	27,829	27,829	0	0	0	0	0	27,829	0	0	0	867	05/22/2028	4.C
..29452B-AC-4	Equine Network Deferred Draw Term Loan 05/22/28 .....	.....	03/29/2024	Redemption 100.0000		1,538	1,538	1,538	1,538	0	0	0	0	0	1,538	0	0	0	48	05/22/2028	4.C
..30034U-AC-4	EVERI PAYMENTS INC TL 1L 08/03/28 .....	.....	03/29/2024	Redemption 100.0000		4,688	4,688	4,676	4,679	0	9	0	9	0	4,688	0	0	0	46	08/03/2028	3.A FE
..31575A-AB-3	GIP II BLUE HOLDING INC TL B 1L 09/29/28 .....	.....	03/20/2024	Redemption 100.0000		100,037	100,037	100,025	100,003	0	34	0	34	0	100,037	0	0	0	1,337	09/29/2028	3.C FE
..34965P-AD-8	FORTREA INC TL B 1L 07/01/30 .....	.....	01/01/2024	Redemption 100.0000		2,750	2,750	2,738	2,738	0	12	0	12	0	2,750	0	0	0	0	07/01/2030	3.B FE
..34965P-AD-8	FORTREA INC TL B 1L 07/01/30 .....	.....	03/28/2024	Redemption 100.0000		2,750	2,750	2,738	2,738	0	12	0	12	0	2,750	0	0	0	62	07/01/2030	3.C FE
..35908E-AQ-3	FRONTIER COMMUNICATIONS TL B 1L 05/01/28 .....	.....	03/28/2024	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	72	05/01/2028	4.B FE
..389376-AZ-7	GRAY TELEVISION INC TL D 1L 12/01/28 .....	.....	03/28/2024	Redemption 100.0000		4,987	4,987	4,969	4,973	0	14	0	14	0	4,987	0	0	0	138	12/01/2028	3.B FE
..39843G-AJ-2	GRIFFON CORP TL B 1L 01/24/29		03/29/2024	Redemption 100.0000		1,000	1,000	998	986	0	14	0	14	0	1,000	0	0	0	20	01/24/2029	3.B FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..40416V-AE-5	CORE & MAIN LP TL B 1L 07/27/28		01/26/2024	Redemption 100.0000		5,000	5,000	4,981	4,986	0	14	0	14	0	5,000	0	0	0	58	07/27/2028	4.A FE
..40421Y-AF-9	HLF FINANCING SARL LLC TL B 1L 08/18/25		03/29/2024	Various		141,282	141,282	136,274	139,286	0	1,996	0	1,996	0	141,282	0	0	0	1,702	08/18/2025	3.B FE
..40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		03/22/2024	BARCLAYS		615,479	634,514	626,028	631,964	0	1,220	0	1,220	0	633,184	0	(17,705)	(17,705)	14,738	03/20/2025	5.A FE
..40435Y-AB-2	Patriot Container Corp TL 1L 03/20/25		01/01/2024	Redemption 100.0000		1,683	1,683	1,661	1,676	0	7	0	7	0	1,683	0	0	0	0	03/20/2025	5.A FE
..410346-AX-8	HANESBRANDS INC TL B 1L 03/08/30		03/28/2024	Redemption 100.0000		5,000	5,000	4,960	4,961	0	39	0	39	0	5,000	0	0	0	57	03/08/2030	3.B FE
..44332E-AV-8	HUB INTERNATIONAL LTD TL B 1L 11/10/29		01/26/2024	Redemption 100.0000		496,250	496,250	476,400	478,745	0	17,505	0	17,505	0	496,250	0	0	0	9,935	11/10/2029	4.B FE
..44931Y-AD-9	ICU MEDICAL INC TL B 1L 01/08/29		03/29/2024	Redemption 100.0000		5,063	5,063	5,050	5,037	0	26	0	26	0	5,063	0	0	0	103	01/08/2029	3.C FE
..44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		03/28/2024	Redemption 100.0000		8,822	8,822	8,801	8,806	0	16	0	16	0	8,822	0	0	0	197	05/26/2028	4.A FE
..44932E-AD-2	HYSTER-YALE GROUP INC TL 1L 05/26/28		01/01/2024	Redemption 100.0000		8,822	8,822	8,801	8,806	0	16	0	16	0	8,822	0	0	0	0	05/26/2028	4.B FE
..44969C-BN-9	IQVIA Holdings Inc. TL B 1L 01/02/31		03/28/2024	Redemption 100.0000		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	18	01/02/2031	2.C FE
..45248B-A*-3	IBML Term Loan 06/30/28		03/24/2024	Redemption 100.0000		28,500	28,500	28,500	28,500	0	0	0	0	0	28,500	0	0	0	892	06/30/2028	5.A
..45248B-A@-1	IBML Revolver Loan 06/30/28		03/28/2024	Redemption 100.0000		213,333	213,333	213,333	213,333	0	0	0	0	0	213,333	0	0	0	8,807	06/30/2028	5.A
..45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2024	JPM FUNDS RECAP		396,120	400,000	396,120	396,120	0	0	0	0	0	396,120	0	0	0	0	10/30/2028	4.A FE
..45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		01/01/2024	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	7	10/30/2028	2.C FE
..45783U-AB-7	INSTRUCTURE HOLDINGS INC TL 1L 10/30/28		03/28/2024	Redemption 100.0000		993	993	986	417	0	7	0	7	0	993	0	0	0	16	10/30/2028	4.A FE
..46284N-AQ-2	IRON MOUNTAIN INC TL B 1L 01/02/26		03/28/2024	Redemption 100.0000		10,000	10,000	9,847	9,947	0	53	0	53	0	10,000	0	0	0	90	01/02/2026	3.C FE
..46322E-AB-9	SOUND INPATIENT PHYSICIA TL 1L 06/27/25		03/29/2024	Various		11,247	11,247	3,440	3,438	0	7,809	0	7,809	0	11,247	0	0	0	326	06/27/2025	5.B FE
..46583D-AG-4	IVANTI SOFTWARE INC TL B 1L 12/10/27		03/29/2024	Redemption 100.0000		3,672	3,672	3,672	3,672	0	0	0	0	0	3,672	0	0	0	137	12/10/2027	4.B FE
..46589U-AE-5	ZEST DENTAL TL 1L 02/08/28		03/28/2024	Redemption 100.0000		3,756	3,756	3,614	3,631	0	125	0	125	0	3,756	0	0	0	102	02/08/2028	4.C FE
..47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/01/2024	Redemption 100.0000		3,750	3,750	3,745	3,748	0	2	0	2	0	3,750	0	0	0	0	01/26/2028	3.B FE
..47077D-AG-5	JANE STREET GROUP LLC TL B 1L 01/26/28		01/19/2024	Tax Free Exchange		1,454,137	1,455,000	1,453,181	1,454,046	0	91	0	91	0	1,454,137	0	0	0	6,977	01/26/2028	3.B FE
..47077D-AH-3	JANE STREET GROUP LLC TL B 1L 01/26/28		03/29/2024	Redemption 100.0000		3,756	3,756	3,754	0	0	2	0	2	0	3,756	0	0	0	58	01/26/2028	3.B FE
..47579S-AU-4	JELD-WEN INC TL B 1L 07/28/28		01/19/2024	Tax Free Exchange		1,604,557	1,607,629	1,603,610	1,604,445	0	112	0	112	0	1,604,557	0	0	0	11,243	07/28/2028	3.B FE
..48254E-AB-7	KKR APPLE BIDCO LLC TL 1L 09/22/28		03/29/2024	Redemption 100.0000		2,966	2,966	2,955	2,958	0	8	0	8	0	2,966	0	0	0	62	09/22/2028	4.B FE
..50060J-AF-7	KOPPERS INC TL B 1L 04/10/30		02/22/2024	WELLS FARGO BK		798,990	796,005	773,154	773,559	0	359	0	359	0	773,918	0	25,072	25,072	14,819	04/10/2030	3.C FE

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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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..50060J-AF-7	KOPPERS INC TL B 1L 04/10/30 .....	.....	01/02/2024	Redemption 100.0000		1,995	1,995	1,938	1,939	0	56	0	56	0	1,995	0	0	0	30	04/10/2030	3.C FE
..55314N-AW-4	MKS INSTRUMENTS INC TL B 1L 08/17/29 .....	.....	03/29/2024	Redemption 100.0000		20,125	20,125	19,837	19,843	0	282	0	282	0	20,125	0	0	0	285	08/17/2029	3.A FE
..55759V-AB-4	MADISON IAQ LLC TL B 1L 06/21/28 .....	.....	03/28/2024	Redemption 100.0000		5,115	5,115	5,036	5,037	0	78	0	78	0	5,115	0	0	0	65	06/21/2028	4.C FE
..57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28 .....	.....	01/01/2024	Morgan Stanley		991,250	1,000,000	991,250	991,250	0	0	0	0	0	991,250	0	0	0	0	09/25/2028	4.A FE
..57723C-AR-0	MATTRESS FIRM TL 1L 09/25/28 .....	.....	03/29/2024	Redemption 100.0000		2,647	2,647	2,607	0	0	40	0	40	0	2,647	0	0	0	57	09/25/2028	4.A FE
..57776D-AE-3	AMENTUM GOVERNMENT SERVI TL B 1L 02/15/29 .....	.....	03/28/2024	Redemption 100.0000		3,750	3,750	3,731	3,736	0	14	0	14	0	3,750	0	0	0	53	02/15/2029	4.B FE
..58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26 .....	.....	03/28/2024	Redemption 100.0000		2,577	2,577	2,181	2,252	0	326	0	326	0	2,577	0	0	0	63	08/31/2026	4.C FE
..58401D-AC-8	MED PARENTCO LP TL 1L 08/31/26 .....	.....	01/01/2024	Redemption 100.0000		2,577	2,577	2,181	2,252	0	326	0	326	0	2,577	0	0	0	0	08/31/2026	5.A FE
..58462Q-AH-4	MEDICAL SOLUTIONS HOLDIN TL 1L 11/01/28 .....	.....	03/29/2024	Redemption 100.0000		7,242	7,242	7,084	7,108	0	134	0	134	0	7,242	0	0	0	80	11/01/2028	4.B FE
..58503U-AC-7	MEDLINE BORROWER LP TL B 1L 10/23/28 .....	.....	03/28/2024	Redemption 100.0000		207,231	207,231	205,383	112,034	0	1,566	0	1,566	0	207,231	0	0	0	4,613	10/23/2028	4.A FE
..59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28 .....	.....	01/01/2024	Redemption 100.0000		2,525	2,525	2,025	2,093	0	432	0	432	0	2,525	0	0	0	0	04/15/2028	4.C FE
..59408U-AB-3	MICHAELS COS INC/THE TL 1L 04/15/28 .....	.....	03/28/2024	Redemption 100.0000		2,525	2,525	2,025	2,093	0	432	0	432	0	2,525	0	0	0	62	04/15/2028	5.A FE
..59909T-AC-8	MILANO ACQUISITION CORP TL 1L 10/01/27 .....	.....	03/28/2024	Redemption 100.0000		5,000	5,000	4,950	4,968	0	32	0	32	0	5,000	0	0	0	59	10/01/2027	4.B FE
..605024-AS-7	MISSION BROADCASTING TL B 1L 06/02/28 .....	.....	01/01/2024	Redemption 100.0000		3,390	3,390	3,377	3,378	0	12	0	12	0	3,390	0	0	0	0	06/02/2028	3.B FE
..60976E-AH-6	Monogram Food Solutions TL B 1L 08/28/28 .....	.....	03/28/2024	Redemption 100.0000		5,044	5,044	4,852	4,877	0	167	0	167	0	5,044	0	0	0	119	08/28/2028	4.C FE
..64072U-AK-8	CSC HOLDINGS INC TL B5 1L 04/15/27 .....	.....	01/16/2024	Redemption 100.0000		1,247	1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	9	04/15/2027	4.B FE
..64072U-AM-4	CSC HOLDINGS INC TL B6 1L 02/01/28 .....	.....	01/16/2024	Redemption 100.0000		2,363	2,363	2,358	2,358	0	5	0	5	0	2,363	0	0	0	21	02/01/2028	4.B FE
..64900Y-AB-8	Careismatic TL 1L 01/22/28 .....	.....	01/01/2024	Redemption 100.0000		2,640	2,640	620	620	0	2,020	0	2,020	0	2,640	0	0	0	0	01/22/2028	5.A FE
..66877A-AD-0	NORTONLIFELOCK INC TL B 1L 09/12/29 .....	.....	03/29/2024	Redemption 100.0000		167,602	167,602	165,348	165,681	0	1,921	0	1,921	0	167,602	0	0	0	1,393	09/12/2029	2.C FE
..67115H-AB-9	OEG Borrower LLC TL B 1L 07/01/29 .....	.....	03/28/2024	Redemption 100.0000		2,344	2,344	2,250	2,264	0	80	0	80	0	2,344	0	0	0	69	07/01/2029	4.B FE
..68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28 .....	.....	01/01/2024	Redemption 100.0000		0	0	0	(26)	0	26	0	26	0	0	0	0	0	0	10/05/2028	3.B FE
..68764J-AD-3	ORYX MIDSTREAM HOLDINGS TL B 1L 10/05/28 .....	.....	02/06/2024	Tax Free Exchange		1,562,109	1,571,981	1,560,480	1,562,148	0	(40)	0	(40)	0	1,562,109	0	0	0	27,508	10/05/2028	3.C FE
..69889P-AD-7	PAR PETROLEUM LLC TL B 1L 02/28/30 .....	.....	03/28/2024	Redemption 100.0000		2,500	2,500	2,471	2,444	0	56	0	56	0	2,500	0	0	0	122	02/28/2030	4.A FE
..70451N-AB-2	PAYSAFE FIN PLC/PAYSAFE TL B1 1L 06/28/28 .....	.....	03/28/2024	Redemption 100.0000		15,529	15,529	15,067	15,168	0	361	0	361	0	15,529	0	0	0	226	06/28/2028	4.B FE
..70468B-AC-7	PELICAN PRODUCTS INC TL 1L 12/29/28 .....	.....	03/29/2024	Redemption 100.0000		2,500	2,500	2,483	2,487	0	13	0	13	0	2,500	0	0	0	62	12/29/2028	4.C FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..70477B-AE-2	PEARL DEBT MERGR SUB 1 TL B 1L 05/28/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	222	05/28/2028	4.B FE
..71360H-AB-3	PERATON CORP TL B 1L 02/24/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....5,496	5,496	5,462	5,471	0	25	0	25	0	5,496	0	0	0	63	02/24/2028	4.A FE
..71911K-AC-8	PAREXEL TL 1L 11/15/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....1,272	1,272	1,269	0	0	3	0	3	0	1,272	0	0	0	15	11/15/2028	4.B FE
..72165N-BH-1	PILOT TRAVEL CENTERS LLC TL B 1L 08/04/28 .....	.....	03/26/2024	Redemption 100.0000	.....	.....2,002,847	2,002,847	1,997,997	1,999,052	0	3,795	0	3,795	0	2,002,847	0	0	0	36,423	08/04/2028	3.A FE
..72448F-AS-4	PITNEY BOWES INC TL B 1L 03/12/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....7,786	7,786	7,221	7,303	0	483	0	483	0	7,786	0	0	0	92	03/12/2028	3.B FE
..72761J-AG-1	PLASTIPAK PACKAGING INC TL B 1L 12/01/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....55,441	55,441	55,151	55,210	0	232	0	232	0	55,441	0	0	0	754	12/01/2028	4.A FE
..76133M-AC-5	RESTORATION HARDWARE HOLDING TL B2 1L 10/20/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....5,025	5,025	4,595	4,628	0	397	0	397	0	5,025	0	0	0	109	10/20/2028	4.A FE
..77484U-AH-9	RODAN & FIELDS LLC TL 2L 05/25/32 .....	.....	03/29/2024	Redemption 100.0000	.....	.....6,996	6,996	1,448	1,287	0	5,562	0	5,562	0	6,996	0	0	0	79	05/25/2032	6. FE
..77669L-AE-3	ROPER INDUSTRIES INC TL 1L 11/22/29 .....	.....	01/01/2024	Redemption 100.0000	.....	.....2,738	2,738	2,686	2,683	0	54	0	54	0	2,738	0	0	0	0	11/22/2029	4.B Z
..77669L-AE-3	ROPER INDUSTRIES INC TL 1L 11/22/29 .....	.....	03/29/2024	Redemption 100.0000	.....	.....2,738	2,738	2,686	2,683	0	54	0	54	0	2,738	0	0	0	65	11/22/2029	4.B FE
..78453J-AD-8	SMG US MIDCO 2 INC TL 1L 01/23/25 .....	.....	03/28/2024	Redemption 100.0000	.....	.....5,590	5,590	5,590	5,590	0	0	0	0	0	5,590	0	0	0	116	01/23/2025	4.B FE
..78466D-BG-8	SS&C TECHNOLOGIES INC TL B6 1L 03/24/29 .....	.....	03/28/2024	Redemption 100.0000	.....	.....42,128	42,128	41,075	41,256	0	873	0	873	0	42,128	0	0	0	313	03/24/2029	3.B FE
..78466D-BH-6	SS&C TECHNOLOGIES INC TL B7 1L 03/24/29 .....	.....	03/28/2024	Redemption 100.0000	.....	.....4,948	4,948	4,825	4,848	0	100	0	100	0	4,948	0	0	0	51	03/24/2029	3.B FE
..78466Y-AQ-1	SRS DISTRIBUTION INC TL B 1L 06/10/28 .....	.....	01/30/2024	Redemption 100.0000	.....	.....835	835	831	832	0	3	0	3	0	835	0	0	0	7	06/10/2028	4.C FE
..78489H-AB-4	Springs Window Fashions TL B 1L 10/06/28 .....	.....	03/28/2024	Redemption 100.0000	.....	.....7,500	7,500	7,425	7,443	0	57	0	57	0	7,500	0	0	0	89	10/06/2028	5.A FE
..78516E-AC-6	SABERT CORP TL B 1L 12/10/26 .....	.....	01/01/2024	Redemption 0.0000	.....	......0	0	0	(22)	0	22	0	22	0	0	0	0	0	0	12/10/2026	4.B Z
..78516E-AC-6	SABERT CORP TL B 1L 12/10/26 .....	.....	03/29/2024	Redemption 100.0000	.....	.....11,381	11,381	11,322	11,321	0	59	0	59	0	11,381	0	0	0	155	12/10/2026	4.B FE
..80875A-AT-8	LIGHT & WONDER INTL INC TL 1L 04/16/29 .....	.....	01/01/2024	Redemption 100.0000	.....	.....1,730	1,730	1,717	1,719	0	11	0	11	0	1,730	0	0	0	6	04/16/2029	3.B FE
..80875A-AT-8	LIGHT & WONDER INTL INC TL 1L 04/16/29 .....	.....	01/16/2024	Tax Free Exchange	.....	.....677,362	681,620	676,508	677,294	0	68	0	68	0	677,362	0	0	0	5,289	04/16/2029	3.B FE
..81527C-AP-2	SEDGWICK CMS INC TL B 1L 02/24/28 .....	.....	03/29/2024	Redemption 100.0000	.....	.....2,487	2,487	2,392	2,406	0	81	0	81	0	2,487	0	0	0	57	02/24/2028	4.B FE
..816194-AX-2	SELECT MEDICAL CORP TL B 1L 03/06/27 .....	.....	03/28/2024	Redemption 100.0000	.....	.....59,918	59,918	59,910	59,902	0	16	0	16	0	59,918	0	0	0	833	03/06/2027	3.C FE
..82568T-AG-3	SHUTTERFLY FINANCE LLC PIK-Term 2L 10/01/27 .....	.....	01/01/2024	Redemption 100.0000	.....	.....8,085	8,085	5,002	5,104	0	2,900	0	2,900	0	8,085	0	0	0	0	10/01/2027	5.A FE
..82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26 .....	.....	03/08/2024	JPM FUNDS RECAP	.....	.....1,790,910	1,860,686	1,729,354	1,752,959	0	7,458	0	7,458	0	1,760,418	0	30,493	30,493	31,663	09/30/2026	3.C FE
..82925B-AE-5	SINCLAIR TELEVISION GROU TL B2 1L 09/30/26 .....	.....	01/01/2024	Redemption 100.0000	.....	.....4,978	4,978	4,626	4,689	0	288	0	288	0	4,978	0	0	0	0	09/30/2026	3.C FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..83583K-AH-9	SORENSEN COMMUNICATIONS LLC TL B 1L 03/17/26 .....	.....	03/28/2024	Redemption 100.0000	.....	132,108	132,108	130,786	131,428	0	680	0	680	0	132,108	0	0	0	2,261	03/17/2026	4.B FE
..84611U-AH-1	SOVOS BRANDS INTERMEDIATE TL B 1L 06/08/28 .....	.....	03/12/2024	Redemption 100.0000	.....	1,163,172	1,163,172	1,144,274	1,147,873	0	15,300	0	15,300	0	1,163,172	0	0	0	39,204	06/08/2028	4.B FE
..85350E-AB-2	STANDARD INDUSTRIES INC TL B 1L 09/22/28 .....	.....	03/22/2024	Redemption 100.0000	.....	5,073	5,073	4,964	4,984	0	89	0	89	0	5,073	0	0	0	99	09/22/2028	2.C FE
..87114U-AB-9	Sycamore Buyer LLC TL B 1L 07/23/29 .....	.....	03/28/2024	Redemption 100.0000	.....	7,803	7,803	7,630	7,575	0	228	0	228	0	7,803	0	0	0	98	07/23/2029	3.C FE
..87422L-AV-2	TALEN ENERGY SUPPLY LLC TL TLB-EXIT 1L 05/27/30 .....	.....	03/29/2024	Redemption 100.0000	.....	8,024	8,024	7,922	7,923	0	101	0	101	0	8,024	0	0	0	246	05/27/2030	3.B FE
..87510E-AC-3	TAMKO BUILDING PRODUCTS INC TL B 1L 09/20/30 .....	.....	03/29/2024	Redemption 100.0000	.....	6,016	6,016	6,012	6,011	0	5	0	5	0	6,016	0	0	0	81	09/20/2030	4.B FE
..88145L-AE-4	TERRIER MEDIA BUYER INC TL B 1L 12/17/26 .....	.....	03/28/2024	Redemption 100.0000	.....	5,115	5,115	4,367	4,468	0	647	0	647	0	5,115	0	0	0	57	12/17/2026	4.A FE
..88233F-AK-6	VISTRA OPERATIONS CO LLC TL B3 1L 12/31/25 .....	.....	01/01/2024	BARCLAYS Redemption 100.0000	.....	495,000	500,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	0	12/31/2025	2.C FE
..89364M-BZ-6	TRANSIGM INC TL I 1L 08/24/28 .....	.....	01/01/2024	.....	.....	3,021	3,021	3,021	3,021	0	0	0	0	0	3,021	0	0	0	0	08/24/2028	4.A FE
..89364M-BZ-6	TRANSIGM INC TL I 1L 08/24/28 .....	.....	03/22/2024	Tax Free Exchange Redemption 100.0000	.....	1,199,339	1,199,339	1,199,339	1,199,339	0	0	0	0	0	1,199,339	0	0	0	49,842	08/24/2028	4.A FE
..89705D-AK-8	TRONOX FINANCE LLC TL 1L 04/04/29 .....	.....	03/29/2024	Redemption 100.0000	.....	3,281	3,281	3,259	1,988	0	19	0	19	0	3,281	0	0	0	55	04/04/2029	3.B FE
..90290P-AS-3	US RENAL CARE INC TL 1L 06/28/28 .....	.....	03/29/2024	Redemption 100.0000	.....	5,280	5,280	3,459	2,176	0	3,104	0	3,104	0	5,280	0	0	0	30	06/28/2028	5.A FE
..90351H-AE-8	US FOODS INC TL 1L 11/22/28 .....	.....	02/02/2024	WELLS FARGO BK Redemption 100.0000	.....	643,738	641,333	640,532	640,729	0	(43)	0	(43)	0	640,686	0	3,052	3,052	6,526	11/22/2028	3.C FE
..90385Y-AD-3	ULTRA CLEAN HOLDINGS TL B 1L 08/27/25 .....	.....	03/29/2024	Redemption 100.0000	.....	23,007	23,007	22,976	22,992	0	15	0	15	0	23,007	0	0	0	268	08/27/2025	4.A FE
..90932R-AJ-3	UNITED AIR LINES INC TL B 1L 04/21/28 .....	.....	02/22/2024	Redemption 100.0000	.....	4,849,717	4,849,717	4,800,865	4,808,548	0	41,169	0	41,169	0	4,849,717	0	0	0	70,561	04/21/2028	3.B FE
..914908-BC-1	UNIVISION COMMUNICATIONS INC TL B 1L 03/15/26 .....	.....	03/28/2024	Redemption 100.0000	.....	5,102	5,102	5,093	5,093	0	9	0	9	0	5,102	0	0	0	56	03/15/2026	4.A FE
..92537E-AD-0	VERTIV GROUP CORP TL B 1L 03/02/27 .....	.....	03/28/2024	Redemption 100.0000	.....	4,826	4,826	4,826	4,826	0	0	0	0	0	4,826	0	0	0	65	03/02/2027	3.C FE
..92550H-AE-3	VESTIS CORP TL B 1L 02/18/31 .....	.....	02/15/2024	WELLS FARGO BK	.....	300,000	300,000	299,250	0	0	0	0	0	0	299,250	0	750	750	0	02/18/2031	3.B FE
..92929L-AV-0	WARNER MUSIC GROUP TL G 1L 01/20/28 .....	.....	01/24/2024	Tax Free Exchange	.....	1,000,452	1,000,000	1,000,566	1,000,388	0	63	0	63	0	1,000,452	0	0	0	6,736	01/20/2028	3.B FE
..92943E-AB-2	GTOR W MERGER SUB TL B 1L 01/31/31 .....	.....	02/01/2024	JPM FUNDS RECAP BMO CAPITAL MARKETS CORP	.....	1,597,000	1,600,000	1,597,000	1,597,000	0	0	0	0	0	1,597,000	0	0	0	0	01/31/2031	3.B FE
..94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28 .....	.....	01/01/2024	Redemption 100.0000	.....	328,767	330,835	328,767	328,786	0	(18)	0	(18)	0	328,767	0	0	0	0	03/02/2028	4.B FE
..94254P-AC-4	WATLOW ELECTRIC MANUFACT TL B 1L 03/02/28 .....	.....	03/29/2024	Redemption 100.0000	.....	25,635	25,635	25,461	16,878	0	209	0	209	0	25,635	0	0	0	763	03/02/2028	4.B FE
..94767K-AN-1	WEBER-STEPHEN PRODUCTS L TL B 1L 10/29/27 .....	.....	03/28/2024	Redemption 100.0000	.....	7,500	7,500	7,480	7,484	0	16	0	16	0	7,500	0	0	0	82	10/29/2027	5.A FE
..96244U-AF-4	WHATABRANDS LLC TL B 1L 08/03/28 .....	.....	03/29/2024	Redemption 100.0000	.....	6,667	6,667	6,633	6,642	0	25	0	25	0	6,667	0	0	0	73	08/03/2028	4.B FE
..96350T-AC-4	APPLECARAMEL BUYER LLC TL B 1L 10/08/27 .....	.....	01/31/2024	Redemption 100.0000	.....	4,938	4,938	4,900	4,913	0	25	0	25	0	4,938	0	0	0	41	10/08/2027	4.B FE
..96684X-AD-0	WHOLE EARTH BRANDS INC TL 1L 02/07/28		03/29/2024	Redemption 100.0000		11,263	11,263	11,204	11,223	0	39	0	39	0	11,263	0	0	0	142	02/07/2028	4.C FE

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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 Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..06901L-AJ-6	BURGER KING TL B5 1L 09/23/30 .....	.....	03/28/2024	Redemption 100.0000		3,237	3,237	3,237	3,237	0	0	0	0	0	3,237	0	0	0	61	09/23/2030	3.B FE
..D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28 .....	.....	01/17/2024	WELLS FARGO BK		485,202	483,992	483,992	483,992	0	0	0	0	0	483,992	0	1,210	1,210	21,693	08/11/2028	4.A FE
..D9000B-AD-4	VERTICAL US NEWCO INC TL B 1L 08/11/28 .....	.....	01/01/2024	Redemption 100.0000		1,213	1,213	1,213	1,213	0	0	0	0	0	1,213	0	0	0	48	08/11/2028	4.A FE
..F6628D-AN-4	NUMERICABLE US LLC TL B 1L 08/31/28 .....	.....	01/16/2024	Redemption 100.0000		2,493	2,493	2,444	2,449	0	44	0	44	0	2,493	0	0	0	69	08/31/2028	4.B FE
..G1738K-AB-1	BUZZ MERGER SUB TL B 1L 01/29/27 ..	.....	03/29/2024	Redemption 100.0000		2,571	2,571	2,567	2,568	0	3	0	3	0	2,571	0	0	0	27	01/29/2027	4.B FE
..N2014A-AE-2	CIMPRESS USA INC TL B 1L 05/17/28 ..	.....	03/28/2024	Redemption 100.0000		10,000	10,000	9,900	9,926	0	74	0	74	0	10,000	0	0	0	112	05/17/2028	4.A FE
..N2820E-AF-5	EG AMERICA LLC TL BC 1L 02/07/28 ..	.....	01/01/2024	Redemption 100.0000		737	737	727	0	0	10	0	10	0	737	0	0	0	7	02/07/2028	4.C FE
..N2820E-AL-2	EG AMERICA LLC TL BC 1L 02/07/28 ..	.....	01/01/2024	Tax Free Exchange		290,845	294,793	290,593	290,858	0	(13)	0	(13)	0	290,845	0	0	0	0	02/07/2028	4.C FE
..N8137F-AB-6	HUNTER DOUGLAS INC TL B 1L 02/26/29 .....	.....	03/29/2024	Redemption 100.0000		3,015	3,015	2,855	2,744	0	272	0	272	0	3,015	0	0	0	92	02/26/2029	4.B FE
..P2121Y-AS-7	Carnival Corp TL B 1L 10/18/28 .....	.....	03/28/2024	Redemption 100.0000		1,259	1,259	1,118	1,138	0	121	0	121	0	1,259	0	0	0	27	10/18/2028	3.A FE
..68371Y-AP-8	OPEN TEXT CORP TL B 1L 01/31/30 .....	.....	03/29/2024	Redemption 100.0000		69,959	69,959	67,595	67,683	0	2,276	0	2,276	0	69,959	0	0	0	414	01/31/2030	2.C FE
..C0102M-AP-0	Air Canada TL B 1L 08/11/28	A.....	03/21/2024	Redemption 100.0000		4,937,343	4,937,343	4,918,828	4,920,035	0	17,308	0	17,308	0	4,937,343	0	0	0	159,578	08/11/2028	3.A FE
..C0102M-AP-0	Air Canada TL B 1L 08/11/28	A.....	01/01/2024	Redemption 100.0000		12,531	12,531	12,484	12,487	0	44	0	44	0	12,531	0	0	0	0	08/11/2028	3.C FE
..C0787F-AB-8	BAUSCH + LOMB CORP TL B 1L 05/10/27	A.....	03/29/2024	Redemption 100.0000		8,778	8,778	8,520	8,561	0	217	0	217	0	8,778	0	0	0	130	05/10/2027	4.C FE
..C4000K-AD-6	GARDA WORLD SECURITY TL B 1L 10/30/26 .....	.....	02/02/2024	Tax Free Exchange		1,030,598	1,030,598	1,030,598	1,030,598	0	0	0	0	0	1,030,598	0	0	0	11,971	10/30/2026	4.B FE
..C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30 ..	.....	02/01/2024	BMO CAPITAL MARKETS CORP		595,500	600,000	595,500	595,500	0	0	0	0	0	595,500	0	0	0	0	12/19/2030	3.C FE
..C7279G-AC-4	NUVEI TECHNOLOGIES TL 1L 12/19/30 ..	.....	03/28/2024	Redemption 100.0000		1,500	1,500	1,484	0	0	16	0	16	0	1,500	0	0	0	15	12/19/2030	3.C FE
..C8000C-AK-9	CLARIOS GLOBAL LP TL B 1L 05/06/30 .....	.....	01/01/2024	Redemption 100.0000		2,500	2,500	2,488	2,487	0	13	0	13	0	2,500	0	0	0	0	05/06/2030	4.A FE
..C8000C-AK-9	CLARIOS GLOBAL LP TL B 1L 05/06/30 .....	.....	01/12/2024	Tax Free Exchange		992,499	997,500	992,513	992,446	0	53	0	53	0	992,499	0	0	0	3,532	05/06/2030	4.A FE
..C9413P-BD-4	BAUSCH HEALTH COS INC TL B 1 L 02/01/27 .....	.....	03/29/2024	Redemption 100.0000		37,500	37,500	27,867	29,015	0	8,485	0	8,485	0	37,500	0	0	0	540	02/01/2027	5.A FE
..01608U-AE-7	Ali Group TL B 1L 07/30/29	D.....	02/29/2024	Redemption 100.0000		2,788	2,788	2,726	2,712	0	76	0	76	0	2,788	0	0	0	26	07/30/2029	3.A FE
..05710L-AB-9	BAKELITE UK HOLDING LTD TL 1L 05/29/29	C.....	03/28/2024	Redemption 100.0000		7,043	7,043	6,746	6,776	0	267	0	267	0	7,043	0	0	0	84	05/29/2029	3.C FE
..05875C-AB-0	BALLY TI B 1L 10/02/28	C.....	03/29/2024	Redemption 100.0000		5,076	5,076	5,031	5,031	0	45	0	45	0	5,076	0	0	0	145	10/02/2028	3.B FE
..24736C-BS-2	SKYMILES IP LTD TL B 1L 10/20/27 ..	C.....	01/22/2024	Redemption 100.0000		557,750	557,750	578,113	568,126	0	(10,376)	0	(10,376)	0	557,750	0	0	0	13,349	10/20/2027	2.B FE
..45672J-AL-4	INEOS FINANCE PLC TL B 1L 11/05/28	C.....	03/28/2024	Redemption 100.0000		2,000	2,000	1,972	1,978	0	22	0	22	0	2,000	0	0	0	20	11/05/2028	3.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,227,400	XXX	1,227,400	1,227,400	0	0	0	0	0	1,227,400	0	0	0	8,217	XXX	XXX
5989999997	Total - Common Stocks - Part 4					28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	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					28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	XXX	XXX
5999999999	Total - Preferred and Common Stocks					28,605,806	XXX	12,835,656	26,892,749	(14,057,093)	0	0	(14,057,093)	0	12,835,656	0	15,770,151	15,770,151	46,062	XXX	XXX
6009999999	Totals					938,701,580	XXX	931,824,256	876,018,947	(14,021,786)	1,358,479	0	(12,663,307)	0	927,949,387	0	10,708,396	10,708,396	14,713,899	XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board																		
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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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
CITI SWAP Fixed Rate Interest Rate Swap-R SLT0117Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZIWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+4.43			1,679,708	1,368,242		1,368,242	(2,295,023)				1,215,139		0001
CITI SWAP Variable Rate Interest Rate Swap-P SLT0117Y2	Interest Rate Swap	N/A	Interest Rate	Citi E570DZIWZ7FF32TWEFA76	11/02/2023	11/15/2026		150,000,000	Term SOFR 3MO*1+5.31			(2,025,871)	(943,883)		(943,883)	42,905						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLDOEJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+4.66			362,399	1,668,019		1,668,019	(1,564,929)				803,638		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLYP1W3R9	Interest Rate Swap	N/A	Interest Rate	Wells Fargo PBLDOEJDB5FWOLXP3B76	10/24/2023	10/31/2026		100,000,000	Term SOFR 3MO*1+5.31			(459,941)	(851,387)		(851,387)	29,446						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SL546E0S8	Interest Rate Swap	N/A	Interest Rate	JP Morgan ZBUT11V806EZRVTWI807	02/28/2024	03/01/2027		100,000,000	Term SOFR 3MO*1+4.20			414,167	333,508		333,508	333,508				854,319		0001

STATEMENT AS OF MARCH 31, 2024 OF THE Western-Southern Life Assurance 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)
J P Morgan Swap Variable Rate Interest Rate Swap-P SL546EQS8	Interest Rate Swap ...	N/A	Interest Rate.....	JP Morgan	ZBUT11V806EZRVTWT807	02/28/2024	03/01/2027	100,000,000	 Term SOFR 3MO*1+5.34			(517,595)	(419,972)		(419,972)	(419,972)						0001
J P Morgan Swap Fixed Rate Interest Rate Swap-R SLMH4XTP1		N/A	Interest Rate.....	JP Morgan	ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027	100,000,000	 Term SOFR 3MO*1+4.26			645,583	517,299		517,299	517,299				852,285		0001
J P Morgan Swap Variable Rate Interest Rate Swap-P SLMH4XTP1		N/A	Interest Rate.....	JP Morgan	ZBUT11V806EZRVTWT807	02/22/2024	02/26/2027	100,000,000	 Term SOFR 3MO*1+4.32			(900,201)	(472,044)		(472,044)	(472,044)						0001
WELLS FARGO SWAP Fixed Rate Interest Rate Swap-R SLZE1BLV4		N/A	Interest Rate.....	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027	100,000,000	 Term SOFR 3MO*1+3.81			1,178,450	(504,631)		(504,631)	(504,631)				841,625		0001
WELLS FARGO SWAP Variable Rate Interest Rate Swap-P SLZE1BLV4		N/A	Interest Rate.....	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/04/2024	01/31/2027	100,000,000	 Term SOFR 3MO*1+5.31			(1,348,802)	(851,452)		(851,452)	(851,452)						0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo		01/17/2024	04/01/2054	25,000,000	3				182,425		182,425	182,425						
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo		01/17/2024	04/01/2054	20,000,000	3.5				156,755		156,755	156,755						
TBA Forward	Interest Rate	N/A	Interest Rate.....	Wells Fargo		01/17/2024	04/01/2054	12,500,000	4.5				81,644		81,644	81,644						
1469999999. Subtotal - Forwards - Other										0	0	0	420,824	XXX	420,824	420,824	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	420,824	XXX	420,824	420,824	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	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	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										0	0	(972,103)	(156,301)	XXX	(156,301)	(5,184,893)	0	0	0	4,567,006	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										0	0	0	420,824	XXX	420,824	420,824	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1759999999 - Totals										0	0	(972,103)	264,523	XXX	264,523	(4,764,069)	0	0	0	4,567,006	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	The Company utilizes interest rate swaps to hedge the risk to income inherent in owning floating rate securities.

SCHEDULE DB - PART B - SECTION 1

[illegible]

(a)	Code	Description of Hedged Risk(s)
		
		
		
(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]

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
000000-00-0	Short term investment from reverse repo program		2.C	679,573	679,573	04/01/2024
9509999999	Subtotal - Short-Term Invested Assets (Schedule DA type)			679,573	679,573	XXX
9999999999	Totals			679,573	679,573	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (62,923,639) Book/Adjusted Carrying Value \$ (62,923,639)
2. Average balance for the year Fair Value \$ 44,924,411 Book/Adjusted Carrying Value \$ 44,924,411
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$679,573 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
690353-2B-2	DFC		1.A	208,333	208,333	05/15/2024
690353-3C-9	DFC AGENCY DEBENTURES		1.A	113,636	113,636	05/15/2024
690353-3H-8	DFC AGENCY DEBENTURES		1.A	2,628,664	2,628,664	07/07/2040
690353-4F-1	DFC AGENCY DEBENTURES		1.A	3,000,010	3,000,010	09/20/2027
690353-4H-4	DFC AGENCY DEBENTURES		1.A	2,145,000	2,145,000	06/20/2027
690353-5H-6	DFC AGENCY DEBENTURES		1.A	6,015,100	6,015,100	04/20/2035
690353-F9-3	DFC AGENCY DEBENTURES		1.A	1,613,330	1,613,330	12/15/2033
690353-M8-7	DFC		1.A	5,600,000	5,600,000	02/15/2028
690353-T5-6	DFC AGENCY DEBENTURES		1.A	8,492,000	8,492,000	01/20/2035
690353-XQ-5	DFC VRDN		1.A	1,000,000	1,000,000	07/15/2025
690353-Z8-3	DFC AGENCY DEBENTURES		1.A	3,815,802	3,815,802	07/07/2040
90376P-AB-7	INT DEV FIN CORP		1.A	2,148,250	2,148,250	04/20/2035
90376P-AC-5	INT DEV FIN CORP AGENCY DEBENTURES		1.A	8,661,840	8,661,840	01/20/2035
90376P-AT-8	INT DEV FIN CORP		1.A	4,726,150	4,726,150	04/20/2035
90376P-BR-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	4,958,333	4,958,333	09/20/2032
90376P-EU-1	INT DEV FIN CORP AGENCY DEBENTURES		1.A	3,781,888	3,781,888	11/20/2037
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				58,908,336	58,908,336	XXX
0109999999. Total - U.S. Government Bonds				58,908,336	58,908,336	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
62630H-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.E FE	13,755,000	13,755,000	09/01/2030
62630H-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,800,000	1,800,000	05/15/2056
62630H-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.E FE	2,100,000	2,100,000	09/01/2031
62630H-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	1,100,000	1,100,000	06/30/2028
88034Y-UH-8	TENDER OPTION BOND TRUST RECEI GENERAL		1.E FE	13,076,835	13,076,835	07/01/2041
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAX		1.D FE	1,890,000	1,890,000	04/01/2046
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				33,721,835	33,721,835	XXX
0909999999. Total - U.S. Special Revenues Bonds				33,721,835	33,721,835	XXX
021752-AA-8	ALTOONA-BLAIR COUNTY DEV		1.F FE	3,600,000	3,600,000	04/01/2035
05565E-CD-5	BMW US Capital LLC		1.F FE	9,024,054	9,000,000	08/11/2025
12658P-AA-2	CP CANYONS WIFH		1.B FE	21,200,000	21,200,000	09/01/2061
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	7,350,000	7,350,000	09/01/2061
35087M-AA-1	412 MADISON LLC		1.B FE	2,500,000	2,500,000	06/01/2062
38869P-AN-4	GRAPHIC PACKAGING INTL		2.C FE	2,693,637	2,694,182	04/15/2024
46655F-AA-5	JMA-FM LLC		1.B FE	1,910,000	1,910,000	03/01/2072
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	18,524,753	18,500,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	15,068,223	15,000,000	06/13/2025
6944PL-ZT-5	PACIFIC LIFE OF IT		1.D FE	15,071,991	15,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA		1.E FE	16,098,903	16,093,735	07/29/2024
86177T-AA-0	STONE 2021 IRR TRUST		1.B FE	4,670,000	4,670,000	03/01/2072
883929-AA-9	THOMAS BRAX ADAM TRUST		1.B FE	3,940,000	3,940,000	04/01/2073
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				121,651,561	121,457,917	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				121,651,561	121,457,917	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				180,559,897	180,366,253	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				33,721,835	33,721,835	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				214,281,732	214,088,088	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Key Bank Money Market Account			30,500,000	30,500,000	
000000-00-0	Huntington Bank Money Market Account			30,500,000	30,500,000	
000000-00-0	Fifth Third Money Market Account			32,600,000	32,600,000	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				93,600,000	93,600,000	XXX
262006-20-8	DAIRY FARMERS OF AMERICA CP		2.A	6,296,164	6,296,164	04/01/2024
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE			7,254,539	7,254,539	
	ELEVANCE HEALTH INC CP		2.A	11,391,418	11,391,418	04/01/2024
	EVERGY KANSAS CENTRAL CP		2.A	11,990,917	11,990,917	04/01/2024
	LIBERTY UTILITIES CO CP		2.A	11,193,243	11,193,243	04/01/2024
	MONTANA-DAKOTA UTILITIES CP		2.A	11,492,908	11,492,908	04/01/2024
	NORTHERN IL GAS CP		1.E	13,991,678	13,991,678	04/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				73,610,867	73,610,867	XXX
9999999999 - Totals				381,492,599	381,298,955	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (93,517,056)

Book/Adjusted Carrying Value \$ (93,635,208)
2. Average balance for the year

Fair Value \$ 483,330,546

Book/Adjusted Carrying Value \$ 485,337,363

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	13,814,112	9,259,668	9,025,885	..XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH .....	.....	..0.000	0	0	1,372,305	1,372,305	1,372,305	..XXX.
FIFTH THIRD BANK CINCINNATI, OH .....	.....	..0.000	0	0	32,131,132	26,363,089	32,729,517	..XXX.
HUNTINGTON BANK COLUMBUS, OH .....	.....	..0.000	0	0	31,194,541	31,197,760	31,200,785	..XXX.
KEYCORP (KEY BANK) CLEVELAND, OH .....	.....	..0.000	0	0	31,152,151	31,155,066	31,157,803	..XXX.
PNC BANK CINCINNATI, OH .....	.....	..0.000	0	0	(15,143,107)	(20,937,342)	(70,469,271)	..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	189,978	222,887	182,745	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	94,711,113	78,633,433	35,199,770	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	94,711,113	78,633,433	35,199,770	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
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.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	94,711,113	78,633,433	35,199,770	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999.	Total - U.S. Government Bonds					0	0	0
0309999999.	Total - All Other Government Bonds					0	0	0
0509999999.	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999.	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999.	Total - U.S. Special Revenues Bonds					0	0	0
.....	DAIRY FARMERS OF AMERICA CP .....	.....	03/28/2024	5.480	04/01/2024	6,296,164	3,836	0
.....	ELEVANCE HEALTH INC CP .....	.....	03/27/2024	5.420	04/01/2024	11,391,418	8,582	0
.....	EVERGY KANSAS CENTRAL CP .....	.....	03/27/2024	5.450	04/01/2024	11,990,917	9,083	0
.....	LIBERTY UTILITIES CO CP .....	.....	03/28/2024	5.430	04/01/2024	11,193,243	6,757	0
.....	MONTANA-DAKOTA UTILITIES CP .....	.....	03/28/2024	5.550	04/01/2024	11,492,908	7,092	0
.....	NORTHERN IL GAS CP .....	.....	03/28/2024	5.350	04/01/2024	13,991,678	8,322	0
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					66,356,328	43,672	0
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					66,356,328	43,672	0
1309999999.	Total - Hybrid Securities					0	0	0
1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999.	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999.	Total - Issuer Obligations					66,356,328	43,672	0
2429999999.	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999.	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999.	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999.	Total - SVO Identified Funds					0	0	0
2469999999.	Total - Affiliated Bank Loans					0	0	0
2479999999.	Total - Unaffiliated Bank Loans					0	0	0
2509999999.	Total Bonds					66,356,328	43,672	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	01/01/2024	0.053 .....	.....	25,000	0	221
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					25,000	0	221
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....	.....	03/28/2024	0.053 .....	.....	17,764,620	0	16,674
8309999999.	Subtotal - All Other Money Market Mutual Funds					17,764,620	0	16,674
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8609999999.	Total Cash Equivalents					84,145,948	43,672	16,899