



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

QUARTERLY STATEMENT

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

The Western and Southern Life Insurance Company

NAIC Group Code08360836NAIC Company Code70483Employer's ID Number31-0487145
(Current)(Prior)

Organized under the Laws ofOhioState of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized02/23/1888Commenced Business04/30/1888

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

Main Administrative Office400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

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

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressWWW.WesternSouthernLife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of Board,
President & CEOJohn Finn Barrett

Secretary and CounselDonald Joseph Wuebbling

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, Chief 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 Spears, 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 ofOhioSS:


County ofHamilton

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


John 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 [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....



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

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 2,822,520,634 | | 2,822,520,634 | 2,844,267,020 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 54,682,054 | | 54,682,054 | 54,778,686 |
| 2.2 Common stocks | 5,450,067,620 | 16,966,282 | 5,433,101,338 | 5,379,660,205 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 54,273,874 | | 54,273,874 | 54,658,508 |
| 3.2 Other than first liens..... | | | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | 24,375,569 | | 24,375,569 | 24,181,905 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | 863,411 | | 863,411 | 816,815 |
| 4.3 Properties held for sale (less \$ encumbrances) | | | 0 | 0 |
| 5. Cash (\$(24,778,556)), cash equivalents (\$ 18,668,287) and short-term investments (\$0) | (6,110,269) | | (6,110,269) | 153,730,305 |
| 6. Contract loans (including \$ premium notes) | 142,056,903 | | 142,056,903 | 142,731,869 |
| 7. Derivatives | | | 0 | 0 |
| 8. Other invested assets | 2,688,953,820 | 236,289,144 | 2,452,664,676 | 2,438,680,240 |
| 9. Receivables for securities | 37,159,657 | | 37,159,657 | 2,114,331 |
| 10. Securities lending reinvested collateral assets | 10,818,318 | | 10,818,318 | 30,766,560 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 11,279,661,591 | 253,255,426 | 11,026,406,165 | 11,126,386,444 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 41,999,077 | | 41,999,077 | 37,542,249 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 2,253,925 | | 2,253,925 | 2,383,168 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 43,117,662 | | 43,117,662 | 44,323,487 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 523,488 | | 523,488 | 117,744 |
| 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 | 107,004,937 | | 107,004,937 | 102,121,296 |
| 18.2 Net deferred tax asset | | | 0 | 0 |
| 19. Guaranty funds receivable or on deposit | 715,111 | | 715,111 | 715,111 |
| 20. Electronic data processing equipment and software | 38,816,134 | 27,104,463 | 11,711,671 | 7,509,669 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 6,919,626 | 6,919,626 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 69,186,598 | | 69,186,598 | 64,239,149 |
| 24. Health care (\$) and other amounts receivable | 4,320,894 | 304,749 | 4,016,145 | 4,313,762 |
| 25. Aggregate write-ins for other than invested assets | 345,118,938 | 345,118,938 | 0 | 0 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 11,939,637,981 | 632,703,202 | 11,306,934,779 | 11,389,652,079 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 1,192,660,191 | | 1,192,660,191 | 1,137,428,410 |
| 28. Total (Lines 26 and 27) | 13,132,298,172 | 632,703,202 | 12,499,594,970 | 12,527,080,489 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Pension asset | 242,438,789 | 242,438,789 | 0 | 0 |
| 2502. Trademark license agreement | 84,150,020 | 84,150,020 | 0 | 0 |
| 2503. Prepaid Expenses | 18,530,129 | 18,530,129 | 0 | 0 |
| 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) | 345,118,938 | 345,118,938 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 2,832,650,651 less \$ included in Line 6.3 (including \$ Modco Reserve) | 2,832,650,651 | 2,831,496,097 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | 144,956,794 | 144,794,414 |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve)..... | 171,720,819 | 174,160,978 |
| 4. Contract claims: | | |
| 4.1 Life | 44,714,013 | 45,960,318 |
| 4.2 Accident and health | 3,845,263 | 3,957,122 |
| 5. Policyholders' dividends/refunds to members \$ 160,000 and coupons \$ due and unpaid | 160,000 | 170,000 |
| 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) | 26,771,282 | 3,015,997 |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) | 6,700,898 | 28,001,242 |
| 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 \$ 87,195 accident and health premiums | 3,103,926 | 2,754,157 |
| 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 \$ 530,672 ceded | 530,672 | 519,828 |
| 9.4 Interest Maintenance Reserve | 49,613,598 | 49,848,343 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 1,601,322 , accident and health \$ and deposit-type contract funds \$ | 1,601,322 | 1,206,530 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 121,779,506 | 144,834,342 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) | (4,977) | (22,250) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 4,922,332 | 4,884,382 |
| 15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | |
| 15.2 Net deferred tax liability | 6,821,481 | 7,984,441 |
| 16. Unearned investment income | 1,765,960 | 1,765,960 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 673,477 | 1,030,649 |
| 18. Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. Remittances and items not allocated | 11,338,421 | 11,608,316 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | 371,016,756 | 350,654,337 |
| 22. Borrowed money \$ 69,914,043 and interest thereon \$ 9,375,000 | 79,289,043 | 122,508,257 |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 341,116,618 | 327,391,209 |
| 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 | 408,276 | 322,309 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | 0 | 0 |
| 24.09 Payable for securities | 35,560,960 | 1,049,529 |
| 24.10 Payable for securities lending | 48,467,863 | 76,737,958 |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 22,234,541 | 19,825,246 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 4,331,759,495 | 4,356,459,711 |
| 27. From Separate Accounts Statement | 1,192,660,191 | 1,137,428,410 |
| 28. Total liabilities (Lines 26 and 27) | 5,524,419,686 | 5,493,888,122 |
| 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 | 995,643,730 | 995,643,730 |
| 33. Gross paid in and contributed surplus | 757,102,515 | 757,102,515 |
| 34. Aggregate write-ins for special surplus funds | 0 | 0 |
| 35. Unassigned funds (surplus) | 5,219,929,039 | 5,277,946,122 |
| 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) | 6,972,675,284 | 7,030,692,367 |
| 38. Totals of Lines 29, 30 and 37 | 6,975,175,284 | 7,033,192,367 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 12,499,594,970 | 12,527,080,489 |
| DETAILS OF WRITE-INS | | |
| 2501. SCA, LP & LLC Contingent Liability | 14,198,021 | 14,021,547 |
| 2502. Uncashed drafts and checks pending escheatment to the state | 7,915,635 | 5,682,814 |
| 2503. Interest on contract and policy funds | 120,885 | 120,885 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 22,234,541 | 19,825,246 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 0 | 0 |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

SUMMARY OF OPERATIONS

| | 1 | 2 | 3 |
|---|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 1. Premiums and annuity considerations for life and accident and health contracts | 48,239,405 | 50,260,885 | 212,485,740 |
| 2. Considerations for supplementary contracts with life contingencies | | | 0 |
| 3. Net investment income | 201,221,543 | 237,897,808 | 590,763,223 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 1,582,999 | 1,618,410 | 6,812,314 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | | | 1,075,274 |
| 7. Reserve adjustments on reinsurance ceded | | | 0 |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts..... | | | 0 |
| 8.2 Charges and fees for deposit-type contracts | | | 0 |
| 8.3 Aggregate write-ins for miscellaneous income | 15,198 | 72,138 | 333,576 |
| 9. Totals (Lines 1 to 8.3) | 251,059,145 | 289,849,241 | 811,470,127 |
| 10. Death benefits | 33,827,324 | 34,619,373 | 129,168,524 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 885,698 | 1,164,499 | 3,488,758 |
| 12. Annuity benefits | 12,768,321 | 13,682,641 | 117,162,679 |
| 13. Disability benefits and benefits under accident and health contracts | 2,332,009 | 2,884,106 | 11,899,107 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | 0 |
| 15. Surrender benefits and withdrawals for life contracts | 13,719,058 | 11,530,765 | 46,428,340 |
| 16. Group conversions | | | 0 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 1,366,176 | 1,454,281 | 5,582,480 |
| 18. Payments on supplementary contracts with life contingencies | 44,782 | 52,308 | 201,854 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 1,327,919 | 4,214,108 | 37,328,743 |
| 20. Totals (Lines 10 to 19) | 66,271,287 | 69,602,081 | 351,260,485 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 4,055,995 | 4,408,311 | 16,783,827 |
| 22. Commissions and expense allowances on reinsurance assumed | | | 0 |
| 23. General insurance expenses and fraternal expenses | 31,072,604 | 34,123,956 | 142,114,522 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 6,943,875 | 5,892,295 | 16,510,345 |
| 25. Increase in loading on deferred and uncollected premiums | (725,525) | (401,918) | (665,743) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (12,768,321) | (13,679,407) | (117,344,461) |
| 27. Aggregate write-ins for deductions | 21,996,692 | 14,958,612 | 43,311,767 |
| 28. Totals (Lines 20 to 27) | 116,846,607 | 114,903,930 | 451,970,742 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 134,212,538 | 174,945,311 | 359,499,385 |
| 30. Dividends to policyholders and refunds to members | 10,918,009 | 12,741,738 | 41,139,545 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 123,294,529 | 162,203,573 | 318,359,840 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (4,888,785) | 14,109,265 | (47,089,349) |
| 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) | 128,183,314 | 148,094,308 | 365,449,189 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,003,384 (excluding taxes of \$358,397 | 5,751,267 | 58,358,558 | (16,061,097) |
| 35. Net income (Line 33 plus Line 34) | 133,934,581 | 206,452,866 | 349,388,092 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 7,033,192,367 | 6,901,065,202 | 6,901,065,202 |
| 37. Net income (Line 35) | 133,934,581 | 206,452,866 | 349,388,092 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (454,899) | (20,736,957) | (250,824,057) | (162,717,481) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (342,669) | 284,200 | 913,033 |
| 40. Change in net deferred income tax | 43,179 | 22,798,661 | (11,575,990) |
| 41. Change in nonadmitted assets | 311,419 | (9,486,709) | (19,839,766) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | | | 0 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | 0 |
| 44. Change in asset valuation reserve | (13,725,409) | 30,856,870 | 42,614,672 |
| 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 | | | 144,685 |
| 49. Cumulative effect of changes in accounting principles | | | |
| 50. Capital changes: | | | |
| 50.1 Paid in | | | |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 0 | 0 | 150,000,000 |
| 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) | (245,000,000) | (245,000,000) |
| 53. Aggregate write-ins for gains and losses in surplus | (2,501,227) | (1,303,847) | 28,199,920 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | (58,017,083) | (246,222,016) | 132,127,165 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 6,975,175,284 | 6,654,843,186 | 7,033,192,367 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Miscellaneous Income | 15,198 | 72,138 | 333,576 |
| 08.302. | | | |
| 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) | 15,198 | 72,138 | 333,576 |
| 2701. Benefits for Employees & Agents Not Included elsewhere | 20,094,395 | 13,833,502 | 43,245,016 |
| 2702. Trademark License Amortization | 849,999 | 849,999 | 3,399,996 |
| 2703. Securities lending interest expense | 621,806 | 704,769 | 2,629,672 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | 430,492 | (429,658) | (5,962,917) |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 21,996,692 | 14,958,612 | 43,311,767 |
| 5301. Change in unrecognized pension liability, net of tax | 104,880 | 929,136 | 37,263,100 |
| 5302. Change in unrecognized SERP liability, net of tax | 0 | 0 | 207,163 |
| 5303. Change in unrecognized other post retirement employee benefits liability, net of tax | (2,606,107) | (2,232,983) | (9,270,343) |
| 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) | (2,501,227) | (1,303,847) | 28,199,920 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 50,649,767 | 52,583,290 | 213,827,510 |
| 2. Net investment income | 192,809,850 | 237,423,978 | 488,005,911 |
| 3. Miscellaneous income | 15,198 | 72,138 | 1,408,850 |
| 4. Total (Lines 1 to 3) | 243,474,815 | 290,079,406 | 703,242,271 |
| 5. Benefit and loss related payments | 66,707,417 | 65,143,224 | 317,915,948 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (12,785,594) | (13,661,907) | (117,331,211) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 66,241,615 | 62,046,939 | 169,178,485 |
| 8. Dividends paid to policyholders | 8,473,068 | 9,734,408 | 43,947,450 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 1,356,636 | 0 | 18,157,365 |
| 10. Total (Lines 5 through 9) | 129,993,142 | 123,262,664 | 431,868,037 |
| 11. Net cash from operations (Line 4 minus Line 10) | 113,481,673 | 166,816,742 | 271,374,234 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 73,446,288 | 54,646,263 | 179,708,394 |
| 12.2 Stocks | 73,979,155 | 150,669,570 | 325,141,846 |
| 12.3 Mortgage loans | 384,634 | 283,790 | 1,182,181 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 21,826,124 | 80,717,528 | 392,897,820 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (7,443) | (8,460) | (33,960) |
| 12.7 Miscellaneous proceeds | 54,459,673 | 2,340,842 | 2,003,511 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 224,088,431 | 288,649,533 | 900,899,792 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 51,337,619 | 27,709,150 | 124,748,967 |
| 13.2 Stocks | 89,750,256 | 65,402,915 | 379,333,913 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 1,041,364 | 598,894 | 2,455,968 |
| 13.5 Other invested assets | 84,267,264 | 137,646,679 | 439,178,075 |
| 13.6 Miscellaneous applications | 35,045,326 | 24,362,633 | 12,987,924 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 261,441,829 | 255,720,271 | 958,704,847 |
| 14. Net increase (or decrease) in contract loans and premium notes | (674,966) | (835,936) | 239,190 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (36,678,432) | 33,765,198 | (58,044,245) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 144,689 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 150,000,000 |
| 16.3 Borrowed funds | (39,719,214) | 78,237,228 | 60,666,102 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (2,440,159) | (2,248,276) | (9,035,945) |
| 16.5 Dividends to stockholders | 155,000,000 | 245,000,000 | 245,000,000 |
| 16.6 Other cash provided (applied) | (39,484,442) | (3,926,808) | (38,853,501) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (236,643,815) | (172,937,856) | (82,078,655) |
| 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) . | (159,840,574) | 27,644,084 | 131,251,334 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 153,730,305 | 22,478,971 | 22,478,971 |
| 19.2 End of period (Line 18 plus Line 19.1) | (6,110,269) | 50,123,055 | 153,730,305 |

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

| | | | |
|---|--|--|--------------|
| 20.0001. Dividend from Integrity Life Insurance Company in the form of Common Stock | | | 50,000,000 |
| 20.0002. Capital Contribution to Western-Southern Life Assurance Company in the form of Common Stock | | | (50,000,000) |
| 20.0003. | | | |

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 | 44,749,096 | 47,985,163 | 187,917,916 |
| 2. Group life | 1,360,587 | 715,626 | 8,321,211 |
| 3. Individual annuities | 1,267 | 1,408 | 2,185 |
| 4. Group annuities | 0 | | 0 |
| 5. Accident & health | 5,491,295 | 5,845,208 | 22,213,996 |
| 6. Fraternal | 0 | | 0 |
| 7. Other lines of business | 0 | 0 | 0 |
| 8. Subtotal (Lines 1 through 7) | 51,602,245 | 54,547,405 | 218,455,308 |
| 9. Deposit-type contracts | 0 | 0 | 0 |
| 10. Total (Lines 8 and 9) | 51,602,245 | 54,547,405 | 218,455,308 |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

| | <u>SSAP #</u> | <u>F/S Page</u> | <u>F/S Line #</u> | <u>2024</u> | <u>2023</u> |
|--|---------------|---------------------|-----------------------|----------------------|----------------------|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 2) | xxx | xxx | xxx | 133,934,581 | 349,388,092 |
| (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>133,934,581</u> | <u>349,388,092</u> |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | xxx | xxx | xxx | 6,975,175,284 | 7,033,192,367 |
| (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>6,975,175,284</u> | <u>7,033,192,367</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 The Western and Southern Life Insurance 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

112,688
2. 12 Months or Longer

19,077,708
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months

18,676,390
2. 12 Months or Longer

146,206,222

- (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 replighted is \$50.2 million and \$26.4 million in the general and separate accounts, respectively.

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

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

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

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

J. Real Estate. No Change.

K. Low Income Housing Tax Credit Property Investments. No 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 | — | — | — |

* 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

O. 5* Securities. No Change.

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

- 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 April 2024, the Company sold \$62.9 million of equity securities in exchange for cash to its subsidiary, National Integrity Life Insurance Company, which was referenced in note 22, *Events Subsequent*.

In March 2024, the Company paid a \$155.0 million ordinary dividend to its parent, Western & Southern Financial Group, Inc. (WSFG). The dividend was in the form of cash.

In March 2024, the Company received a \$155.0 million ordinary dividend from its subsidiary, Western-Southern Life Assurance Company. The dividend was in the form of cash.

In March 2024, the Company sold \$50.0 million of fixed income securities in exchange for cash to its subsidiary, Gerber Life Insurance Company.

- 11. Debt.
 - A. No Change.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - a. Defined Benefit Plan

| | | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|-----|---|------------------|--------------|-------------------------|--------------|--|------|
| | | 2024 | 2023 | 2024 | 2023 | 2024 | 2023 |
| (4) | Components of net periodic benefit cost | | | | | | |
| | a. Service cost | 5,702,925 | 20,372,677 | 11,403 | 79,208 | — | — |
| | b. Interest cost | 10,669,674 | 45,898,765 | 962,045 | 4,718,869 | — | — |
| | c. Expected return on plan assets | (20,380,192) | (75,560,432) | — | — | — | — |
| | d. Transition asset or obligation | — | — | — | — | — | — |
| | e. Gains and losses | — | 4,173,447 | (3,298,869) | (11,306,245) | — | — |
| | f. Prior service cost or credit | 132,759 | 531,038 | — | — | — | — |
| | g. Gain or loss recognized due to a settlement or curtailment | — | — | — | — | — | — |
| | h. Total net periodic benefit cost | (3,874,835) | (4,584,505) | (2,325,421) | (6,508,168) | — | — |

- 13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations.
 - D. In March 2024, the Company paid an ordinary dividend to WSFG. Refer to Note 10 for details.
- 14. Liabilities, Contingencies, and Assessments.
 - A. Contingent Commitments
 - (2). The Company guarantees the payment of all policyholder obligations of each of the following wholly-owned subsidiaries, Western-Southern Life Assurance Company, Columbus Life Insurance Company, and Integrity Life Insurance Company. In addition, the Company guarantees all policyholder obligations of National Integrity Life Insurance Company, a wholly-owned subsidiary of Integrity Life Insurance Company, and Lafayette Life Insurance Company, an affiliated entity which is wholly owned by the Company’s parent, Western & Southern Financial Group. The Company also guarantees the financial solvency of Gerber Life Agency, LLC, a wholly-owned subsidiary. Guarantees on behalf of wholly-owned subsidiaries or on behalf of related parties that are considered to be unlimited (as in the case of the guarantee on behalf of Lafayette Life Insurance Company) are exempt from the initial liability recognition criteria in SSAP 5R and therefore no liability has been recognized in the financial statements. Due to the unlimited nature of the guarantees, the Company is unable to estimate the maximum potential amount of future payments under the guarantees. In the unlikely event the guarantees would be triggered, the Company may be permitted to take control of the underlying assets to recover all or a portion of the amounts paid under the guarantees.
- 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.

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

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: Exchange traded funds | 102,014,605 | — | — | — | 102,014,605 |
| Common stock: Unaffiliated | 385,568,052 | — | 16,764,605 | 2,881,947 | 405,214,604 |
| Common stock: Mutual funds | 243,248,756 | — | — | — | 243,248,756 |
| Preferred stock | — | 30,980,244 | 23,701,809 | — | 54,682,053 |
| Other invested assets: Residual tranche, fixed income | — | 28,575,424 | — | — | 28,575,424 |
| Separate account assets | 770,744,501 | 139,885,712 | 26,685,016 | 255,344,962 | 1,192,660,191 |
| Total assets at fair value | 1,501,575,914 | 199,441,380 | 67,151,430 | 258,226,909 | 2,026,395,633 |

(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 | 17,110,071 | — | — | — | (345,466) | — | — | — | — | 16,764,605 |
| Preferred stock | 14,618,407 | — | — | — | (916,600) | 10,000,002 | — | — | — | 23,701,809 |
| Separate account assets* | — | 23,734,01 | — | (185,595) | — | 3,136,600 | — | — | — | 26,685,016 |
| Total Assets | 31,728,478 | 23,734,01 | — | (185,595) | (1,262,066) | 13,136,602 | — | — | — | 67,151,430 |

*Gains and losses for assets held in separate accounts do not impact net income or surplus as the change in value of assets held in separate accounts is offset by a change in value of liabilities related to separate account.

**Transfers into Level 3 are due to using a pricing source with unobservable inputs.

(3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.

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

The fair value of common stock and preferred stock included in Level 3 has been determined by using broker quotes or recent financing for similar securities.

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

Assets held in Level 2 of the separate account include debt securities. The fair values of these investments have been determined through the use of third-party pricing services utilizing market observable inputs.

Assets held in Level 3 of the separate account include private real estate funds. The fair values of these investments have been determined by significant unobservable 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 | 2,677,842,551 | 2,822,520,635 | 107,532,131 | 2,563,550,005 | 6,760,415 | — | — |
| Common stock: Unaffiliated | 405,214,604 | 405,214,604 | 385,568,052 | — | 16,764,605 | 2,881,947 | — |
| Common stock: Mutual funds | 243,248,756 | 243,248,756 | 243,248,756 | — | — | — | — |
| Preferred stock | 54,682,053 | 54,682,054 | — | 30,980,244 | 23,701,809 | — | — |
| Mortgage loans | 49,213,583 | 54,273,874 | — | — | 49,213,583 | — | — |
| Cash, cash equivalents, & short-term investments | (6,110,411) | (6,110,269) | (6,110,411) | — | — | — | — |
| Other invested assets: Surplus notes | 36,700,837 | 38,964,377 | — | 36,700,837 | — | — | — |
| Other invested assets: Fixed income, residual tranche | 28,575,424 | 28,575,424 | — | 28,575,424 | — | — | — |
| Securities lending reinvested collateral assets | 10,818,317 | 10,818,317 | 10,818,317 | — | — | — | — |
| Separate account assets | 1,192,660,191 | 1,192,660,191 | 770,744,501 | 139,885,712 | 26,685,016 | 255,344,962 | — |
| Life and annuity reserves for investment-type contracts and deposit fund liabilities | (2,369,953) | (2,427,125) | — | — | (2,369,953) | — | — |
| Securities lending liability | (48,467,863) | (48,467,863) | — | (48,467,863) | — | — | — |

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 values of preferred stock and common stock included in Level 3 have been determined by using broker quotes or recent financing for similar securities. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

Assets held in separate accounts include debt securities, equity securities, mutual funds, surplus notes, private equity, and private debt fund investments. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account. The fair value of the private real estate funds included in Level 3 have been determined by significant unobservable inputs. For investments utilizing NAV, see Note 20E for a description.

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.

Securities Lending Liability

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

- D. Not applicable.
- E. Investments that use a net asset value (NAV) as a practical expedient consist mainly of equity interest in limited partnerships and limited liability companies in the separate account. These investments contain fixed income, common stock and real estate characteristics. The interests in these partnerships can be sold or transferred with prior consent from the general partner. The NAV for these investments is equal to the fair value reported on Schedule BA Part 1. The average remaining life of the investments is 16.6 years. The Company's unfunded commitment for these investments is \$75.9 million.

A collective trust in the separate account utilizing NAV is primarily investing in domestic fixed income securities. Shares in the trust can be redeemed at their net asset value. The NAV for this investment is \$10.86.

Common stock utilizing NAV as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$15.00.

The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.
22. Events Subsequent.

See note 10 for a description of the Company's sale of equity securities to its subsidiary subsequent to the financial statement date.

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 The Western and Southern Life Insurance Company

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

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

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

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

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
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 The Western and Southern Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

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

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

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

12/31/2022
- 6.2

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

12/31/2022
- 6.3

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

04/12/2024
- 6.4

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

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
.....
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

GENERAL INTERROGATORIES

9.1

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

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

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

26,011

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:

\$.....

1,399,157,154

13.

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

\$.....

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

| | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$.....0 | \$..... |
| 14.22 Preferred Stock | \$.....0 | \$..... |
| 14.23 Common Stock | \$.....4,910,064,304 | \$.....4,902,076,804 |
| 14.24 Short-Term Investments | \$.....0 | \$..... |
| 14.25 Mortgage Loans on Real Estate | \$.....0 | \$..... |
| 14.26 All Other | \$.....2,185,082,091 | \$.....2,166,908,812 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$.....7,095,146,395 | \$.....7,068,985,616 |
| 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 [] No [X]

15.2

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

16.

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

16.1

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

\$.....

50,163,733

16.2

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

\$.....

50,146,979

16.3

Total payable for securities lending reported on the liability page.

\$.....

48,467,863

8.1

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

GENERAL INTERROGATORIES

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|----------------------------------|--|
| BANK OF NEW YORK MELLON | ONE WALL STREET NY NY 10286 |
| MORGAN STANLEY | 1300 THAMES ST BALTIMORE MD 21231 |
| PERSHING ADVISOR SOLUTIONS | 1 Pershing Plaza, 4th Floor Jersey City NJ 07399 |

- 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

\$

1.13

Commercial Mortgages

\$

54,231,042

1.14

Total Mortgages in Good Standing

\$

54,231,042

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

42,832

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

54,273,874

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

50.400

%

2.2

A&H cost containment percent

2.100

%

2.3

A&H expense percent excluding cost containment expenses

87.400

%

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

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | | Direct Business Only | | | | | |
|--|-------------------|-----|------------------------------|-----------------------------|--|---------------------------|--------------------------------|-----------------------------|
| | | | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | 7 Deposit-Type Contracts |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 1 | Active Status (a) | | | | | | | |
| 1. Alabama | AL | L | 56,652 | 0 | 8,436 | 0 | 65,088 | 0 |
| 2. Alaska | AK | N | 21,073 | 0 | 549 | 0 | 21,622 | 0 |
| 3. Arizona | AZ | L | 198,961 | 0 | 15,166 | 0 | 214,127 | 0 |
| 4. Arkansas | AR | L | 28,056 | 0 | 2,484 | 0 | 30,540 | 0 |
| 5. California | CA | L | 2,560,695 | 58 | 155,628 | 0 | 2,716,381 | 0 |
| 6. Colorado | CO | L | 66,635 | 0 | 5,829 | 0 | 72,464 | 0 |
| 7. Connecticut | CT | L | 7,701 | 0 | 594 | 0 | 8,295 | 0 |
| 8. Delaware | DE | L | 13,498 | 0 | 1,423 | 0 | 14,921 | 0 |
| 9. District of Columbia | DC | L | 45,569 | 0 | 3,083 | 0 | 48,652 | 0 |
| 10. Florida | FL | L | 1,666,815 | 0 | 305,193 | 0 | 1,972,008 | 0 |
| 11. Georgia | GA | L | 344,379 | 0 | 28,457 | 0 | 372,836 | 0 |
| 12. Hawaii | HI | L | 5,708 | 0 | 286 | 0 | 5,994 | 0 |
| 13. Idaho | ID | L | 8,232 | 0 | 174 | 0 | 8,406 | 0 |
| 14. Illinois | IL | L | 5,357,915 | 0 | 325,746 | 0 | 5,683,661 | 0 |
| 15. Indiana | IN | L | 3,121,292 | 0 | 621,773 | 0 | 3,743,065 | 0 |
| 16. Iowa | IA | L | 30,827 | 0 | 1,793 | 0 | 32,620 | 0 |
| 17. Kansas | KS | L | 152,345 | 0 | 36,840 | 0 | 189,185 | 0 |
| 18. Kentucky | KY | L | 1,101,515 | 0 | 283,562 | 0 | 1,385,077 | 0 |
| 19. Louisiana | LA | L | 1,582,380 | 0 | 53,030 | 0 | 1,635,410 | 0 |
| 20. Maine | ME | N | 1,440 | 0 | 531 | 0 | 1,971 | 0 |
| 21. Maryland | MD | L | 573,350 | 0 | 25,455 | 0 | 598,805 | 0 |
| 22. Massachusetts | MA | N | 8,039 | 0 | 1,132 | 0 | 9,171 | 0 |
| 23. Michigan | MI | L | 1,282,605 | 1,200 | 148,661 | 0 | 1,432,466 | 0 |
| 24. Minnesota | MN | L | 527,079 | 0 | 13,304 | 0 | 540,383 | 0 |
| 25. Mississippi | MS | L | 32,810 | 0 | 2,435 | 0 | 35,245 | 0 |
| 26. Missouri | MO | L | 743,823 | 0 | 99,632 | 0 | 843,455 | 0 |
| 27. Montana | MT | L | 3,856 | 0 | 312 | 0 | 4,168 | 0 |
| 28. Nebraska | NE | L | 4,022 | 0 | 142 | 0 | 4,164 | 0 |
| 29. Nevada | NV | L | 116,119 | 0 | 10,794 | 0 | 126,913 | 0 |
| 30. New Hampshire | NH | L | 2,719 | 0 | 221 | 0 | 2,940 | 0 |
| 31. New Jersey | NJ | L | 51,982 | 0 | 2,375 | 0 | 54,357 | 0 |
| 32. New Mexico | NM | L | 9,937 | 0 | 1,051 | 0 | 10,988 | 0 |
| 33. New York | NY | N | 35,981 | 0 | 5,564 | 0 | 41,545 | 0 |
| 34. North Carolina | NC | L | 3,545,299 | 0 | 839,911 | 0 | 4,385,210 | 0 |
| 35. North Dakota | ND | L | 6,938 | 0 | 168 | 0 | 7,106 | 0 |
| 36. Ohio | OH | L | 9,942,687 | 0 | 1,616,349 | 0 | 11,559,036 | 0 |
| 37. Oklahoma | OK | L | 58,156 | 0 | 5,653 | 0 | 63,809 | 0 |
| 38. Oregon | OR | L | 35,343 | 0 | 581 | 0 | 35,924 | 0 |
| 39. Pennsylvania | PA | L | 2,006,313 | 0 | 275,547 | 0 | 2,281,860 | 0 |
| 40. Rhode Island | RI | L | 1,011 | 0 | 32 | 0 | 1,043 | 0 |
| 41. South Carolina | SC | L | 378,884 | 0 | 61,939 | 0 | 440,823 | 0 |
| 42. South Dakota | SD | L | 2,358 | 0 | 568 | 0 | 2,926 | 0 |
| 43. Tennessee | TN | L | 316,585 | 0 | 106,563 | 0 | 423,148 | 0 |
| 44. Texas | TX | L | 1,308,218 | 0 | 161,254 | 0 | 1,469,472 | 0 |
| 45. Utah | UT | L | 10,606 | 0 | 257 | 0 | 10,863 | 0 |
| 46. Vermont | VT | L | 820 | 0 | 231 | 0 | 1,051 | 0 |
| 47. Virginia | VA | L | 153,764 | 0 | 21,869 | 0 | 175,633 | 0 |
| 48. Washington | WA | L | 52,810 | 0 | 5,376 | 0 | 58,186 | 0 |
| 49. West Virginia | WV | L | 685,689 | 0 | 222,234 | 0 | 907,923 | 0 |
| 50. Wisconsin | WI | L | 392,776 | 0 | 10,441 | 0 | 403,217 | 0 |
| 51. Wyoming | WY | L | 2,084 | 0 | 51 | 0 | 2,135 | 0 |
| 52. American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | N | 1,461 | 0 | 223 | 0 | 1,684 | 0 |
| 55. U.S. Virgin Islands | VI | N | 236 | 0 | 0 | 0 | 236 | 0 |
| 56. Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Aliens | OT | XXX | 15,161 | 0 | 389 | 0 | 15,550 | 0 |
| 59. Subtotal | XXX | | 38,681,209 | 1,258 | 5,491,291 | 0 | 44,173,758 | 0 |
| 90. Reporting entity contributions for employee benefits plans | XXX | | 1,360,587 | 0 | 4 | 0 | 1,360,591 | 0 |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | 5,567,844 | 9 | 0 | 0 | 5,567,853 | 0 |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | | 500,043 | 0 | 0 | 0 | 500,043 | 0 |
| 94. Aggregate or other amounts not allocable by State | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | XXX | | 46,109,683 | 1,267 | 5,491,295 | 0 | 51,602,245 | 0 |
| 96. Plus Reinsurance Assumed | XXX | | 240,192 | 0 | 0 | 0 | 240,192 | 0 |
| 97. Totals (All Business) | XXX | | 46,349,875 | 1,267 | 5,491,295 | 0 | 51,842,437 | 0 |
| 98. Less Reinsurance Ceded | XXX | | 510,264 | 0 | 964,146 | 0 | 1,474,410 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | | 45,839,611 | 1,267 | 4,527,149 | 0 | 50,366,027 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. MEX Mexico | XXX | | 780 | 0 | 0 | 0 | 780 | 0 |
| 58002. ZZZ Other Alien | XXX | | 14,381 | 0 | 389 | 0 | 14,770 | 0 |
| 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 | | 15,161 | 0 | 389 | 0 | 15,550 | 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..... | 47 | 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..... | 10 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... | 0 | | |

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

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

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------------------------|-------------------|---------------|--------------|-------|--|---|-----------------------|-----------------------------------|--|--|---|--|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | * |
| .0836 ... | Western-Southern Group |00000 | 88-3067073 .. | ..... | ..... | ..... | 1020 Winter Springs JV, LLC | ..FL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..67.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-3192792 .. | ..... | ..... | ..... | 2378 Park Holdings, LLC | ..OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..94.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 81-3013986 .. | ..... | ..... | ..... | 309 Holdings, LLC | ..OH..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..1.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 81-3013986 .. | ..... | ..... | ..... | 309 Holdings, LLC | ..OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..48.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 27-1594103 .. | ..... | ..... | ..... | 506 Phelps Holdings, LLC | ..OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1614351 .. | ..... | ..... | ..... | The Western and Southern Life Insurance Co | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1614351 .. | ..... | ..... | ..... | AI Neyer Industrial Fund II-Q LLC | ..OH..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..4.500 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 86-1791268 .. | ..... | ..... | ..... | Alta 287 Venture LLC | ..TX..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 84-5144260 .. | ..... | ..... | ..... | Alta at Horizon West, LLC | ..FL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 87-4797036 .. | ..... | ..... | ..... | Azalea Apartment Venture, LLC | ..NC..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 83-3057118 .. | ..... | ..... | ..... | Beardsley Inv. Holdings,LLC | ..AZ..... |NIA..... | WSLR Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 87-4690994 .. | ..... | ..... | ..... | BGA Capital, LLC | ..IL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 83-4499681 .. | ..... | ..... | ..... | Blackstone Real Estate Investment Trust | ..NY..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1583182 .. | ..... | ..... | ..... | Broomfield SH Holding, LLC | ..CO..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1472975 .. | ..... | ..... | ..... | Cabot Industrial Value Fund VII, L.P. | ..MA..... |NIA..... | Western-Southern Life Assurance Co | Ownership..... | ..2.100 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1472975 .. | ..... | ..... | ..... | The Western and Southern Life Insurance Co | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-1472975 .. | ..... | ..... | ..... | Cabot Industrial Value Fund VII, L.P. | ..MA..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..5.400 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 35-2431972 .. | ..... | ..... | ..... | Canal Senate Apartments LLC | ..IN..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-3946170 .. | ..... | ..... | ..... | Candler Road Stockbridge Venture, LLC .. | ..GA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 82-0894869 .. | ..... | ..... | ..... | Cape Barnstable Investor Holdings,LLC | ..MA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 20-8819502 .. | ..... | ..... | ..... | Carmel Holdings, LLC | ..IN..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 20-5862349 .. | ..... | ..... | ..... | Carmel Hotel, LLC | ..IN..... |NIA..... | Carmel Holdings, LLC | Ownership..... | ..36.260 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 31-1449186 .. | ..... | ..... | ..... | Carthage Senior Housing Ltd | ..OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 82-4579654 .. | ..... | ..... | ..... | Cedar Park Senior Inv. Holdings, LLC | ..TX..... |NIA..... | WSLR Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 85-3863649 .. | ..... | ..... | ..... | The Western and Southern Life Insurance Co | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 85-3863649 .. | ..... | ..... | ..... | Chestnut Anchor Healthcare Fund II LP | ..TX..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..25.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 81-2810787 .. | ..... | ..... | ..... | Chestnut Heathcare Partners, LP | ..TN..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..21.350 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 23-1691523 .. | ..... | ..... | ..... | Cincinnati Analyst Inc | ..OH..... |DS..... | Columbus Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 83-3238622 .. | ..... | ..... | ..... | Cincinnati CBD Holdings, LLC | ..OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 20-0434449 .. | ..... | ..... | ..... | Cleveland East Hotel LLC | ..OH..... |NIA..... | WS CEH LLC | Ownership..... | ..37.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |99937 | 31-1191427 .. | ..... | ..... | ..... | The Western and Southern Life Insurance Co | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |99937 | 31-1191427 .. | ..... | ..... | ..... | Columbus Life Insurance Co | ..OH..... |DS..... | ..... | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 87-4569007 .. | ..... | ..... | ..... | Concord HB K Clayton Holdings, LLC | ..MO..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 85-1998953 .. | ..... | ..... | ..... | Courtland Apartments,LLC | ..GA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 45-2524597 .. | ..... | ..... | ..... | Cranberry NP Hotel Company LLC | ..PA..... |NIA..... | NP Cranberry Hotel Holdings, LLC | Ownership..... | ..72.520 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 82-3600937 .. | ..... | ..... | ..... | CrossHarbor Strategic Debt Fund, L.P. | ..MA..... |NIA..... | Western-Southern Life Assurance Co | Ownership..... | ..8.800 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 20-2681473 .. | ..... | ..... | ..... | Day Hill Road Land LLC | ..CT..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..74.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 88-3066875 .. | ..... | ..... | ..... | Delaney Land Partners, LLC | ..FL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..67.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 81-1290497 .. | ..... | ..... | ..... | Eagle Realty Capital Partners, LLC | ..OH..... |NIA..... | Eagle Realty Group, LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 81-1290497 .. | ..... | ..... | ..... | Western & Southern Investment Holdings LLC | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 31-1779165 .. | ..... | ..... | ..... | Eagle Realty Group, LLC | ..OH..... |DS..... | ..... | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 31-1779151 .. | ..... | ..... | ..... | Eagle Realty Investments, Inc | ..OH..... |DS..... | Eagle Realty Group, LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 82-1940957 .. | ..... | ..... | ..... | The Western and Southern Life Insurance Co | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 82-1940957 .. | ..... | ..... | ..... | Eagle Rose Apt. Holdings,LLC | ..NY..... |NIA..... | ..... | Ownership..... | ..2.500 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 47-1596551 .. | ..... | ..... | ..... | East Denver Investor Holdings, LLC | ..CO..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 46-1383159 .. | ..... | ..... | ..... | Emerging Markets LLC | ..OH..... |NIA..... | Integrity Life Insurance Co | Ownership..... | ..33.540 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 46-1383159 .. | ..... | ..... | ..... | Emerging Markets LLC | ..OH..... |NIA..... | National Integrity Life Insurance Co | Ownership..... | ..16.980 | Western & Southern Mutual Holding Co .. |NO..... | ..... |
| .0836 ... | Western-Southern Group |00000 | 46-1383159 .. | ..... | ..... | ..... | Emerging Markets LLC | ..OH..... |NIA..... | The Lafayette Life Insurance Co | Ownership..... | ..26.370 | Western & Southern Mutual Holding Co .. |NO..... | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13 If Control is Owner- ship Provide Percen- tage | 14 Ultimate Controlling Entity(ies)/Person(s) | 15 Is an SCA Filing Re- quired? (Yes/No) | 16 * |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|--|---|-----------------------------------|---|---|---|---|---|--|---------|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi- ciliary Loca- tion | Rela- tion- ship to 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..... | DS..... | The Western and Southern Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 45-5350091 .. | ..... | ..... | ..... | Flat Apts. Investor Holdings, LLC | .. IN..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 82-3668056 .. | ..... | ..... | ..... | Flats Springhurst Inv Holdings, LLC | .. KY..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 88-0815943 .. | ..... | ..... | ..... | Forest Parkway Atlanta Venture, LLC | .. GA..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 45-0571051 .. | ..... | ..... | ..... | Fort Washington Active Fixed Fund | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..37.050 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 45-0571051 .. | ..... | ..... | ..... | Fort Washington Active Fixed Fund | .. OH..... | NIA..... | Integrity Life Insurance Co | Ownership..... | ..4.180 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 52-2206044 .. | ..... | ..... | ..... | Fort Washington Capital Partners, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. . | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0837 ... | Western-Southern Group | 00003 | 31-1727947 .. | ..... | ..... | ..... | Fort Washington Flexible Income LLC | .. OH..... | NIA..... | Integrity Life Insurance Co | Ownership..... | ..16.310 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00001 | 31-1727947 .. | ..... | ..... | ..... | Fort Washington Flexible Income LLC | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..8.160 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00002 | 31-1727947 .. | ..... | ..... | ..... | Fort Washington Flexible Income LLC | .. OH..... | NIA..... | Western & Southern Financial Group, Inc. . | Ownership..... | ..21.270 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 47-3243974 .. | ..... | ..... | ..... | Fort Washington Global Alpha Domestic Fund LP | .. OH..... | NIA..... | Western & Southern Financial Group, Inc. . | Ownership..... | ..99.990 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 98-1227949 .. | ..... | ..... | ..... | Fort Washington Global Alpha Master Fund LP | .. OH..... | NIA..... | Fort Washington Global Alpha Domestic Fund LP | Ownership..... | ..99.470 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1702203 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC | .. OH..... | NIA..... | Columbus Life Insurance Co | Ownership..... | ..31.860 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1702203 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC | .. OH..... | NIA..... | Integrity Life Insurance Co | Ownership..... | ..6.120 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1702203 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC | .. OH..... | NIA..... | National Integrity Life Insurance Co | Ownership..... | ..6.120 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1702203 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..1.630 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1702203 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC | .. OH..... | NIA..... | Western-Southern Life Assurance Co | Ownership..... | ..41.390 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 27-0116330 .. | ..... | ..... | ..... | Fort Washington High Yield Invt LLC II | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..11.780 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1301863 .. | ..... | ..... | ..... | Fort Washington Investment Advisors, Inc. ... | .. OH..... | DS..... | Western & Southern Investment Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1727947 .. | ..... | ..... | ..... | Fort Washington PE Invest III LP | .. OH..... | NIA..... | Fort Washington Capital Partners, LLC | Ownership..... | ..4.200 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1727947 .. | ..... | ..... | ..... | Fort Washington PE Invest III LP | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..95.800 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 16-1648796 .. | ..... | ..... | ..... | Fort Washington PE Invest IV LP | .. OH..... | NIA..... | Fort Washington Capital Partners, LLC | Ownership..... | ..0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 16-1648796 .. | ..... | ..... | ..... | Fort Washington PE Invest IV LP | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..44.420 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1722824 .. | ..... | ..... | ..... | Fort Washington PE Invest IX-B-LP | .. OH..... | NIA..... | FIWPEI IX GP, LLC | Ownership..... | ..0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1722824 .. | ..... | ..... | ..... | Fort Washington PE Invest IX-B-LP | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1997777 .. | ..... | ..... | ..... | Fort Washington PE Invest IX-K | .. OH..... | NIA..... | FIWPEI IX GP, LLC | Ownership..... | ..0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1710716 .. | ..... | ..... | ..... | Fort Washington PE Invest IX-LP | .. OH..... | NIA..... | FIWPEI IX GP, LLC | Ownership..... | ..0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1710716 .. | ..... | ..... | ..... | Fort Washington PE Invest IX-LP | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..2.680 | Western & Southern Mutual Holding Co . | NO..... | ..... |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 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..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 20-4568842 .. | | | | Fort Washington PE Invest V LP | .. OH..... | NIA..... | | Ownership..... | .. 42.110 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-1073680 .. | | | | Fort Washington PE Invest VI LP | .. OH..... | NIA..... | FIWPEI VI GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 26-1073680 .. | | | | Fort Washington PE Invest VI LP | .. OH..... | NIA..... | | Ownership..... | .. 28.760 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 27-1321348 .. | | | | Fort Washington PE Invest VII LP | .. OH..... | NIA..... | FIWPEI VII GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 27-1321348 .. | | | | Fort Washington PE Invest VII LP | .. OH..... | NIA..... | | Ownership..... | .. 28.790 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 32-0418436 .. | | | | Fort Washington PE Invest VIII-B-LP | .. OH..... | NIA..... | FIWPEI VIII GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 32-0418436 .. | | | | Fort Washington PE Invest VIII-B-LP | .. OH..... | NIA..... | | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 35-2485044 .. | | | | Fort Washington PE Invest VIII-LP | .. OH..... | NIA..... | FIWPEI VIII GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 35-2485044 .. | | | | Fort Washington PE Invest VIII-LP | .. OH..... | NIA..... | | Ownership..... | .. 25.250 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 83-1023433 .. | | | | Fort Washington PE Invest X-B-LP | .. OH..... | NIA..... | FIWPEI X GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 83-1023433 .. | | | | Fort Washington PE Invest X-B-LP | .. OH..... | NIA..... | | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3859143 .. | | | | Fort Washington PE Invest XI | .. OH..... | NIA..... | FIWPEI XI GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 87-3859143 .. | | | | Fort Washington PE Invest XI | .. OH..... | NIA..... | | Ownership..... | .. 16.360 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 87-3816231 .. | | | | Fort Washington PE Invest XI-B-LP | .. OH..... | NIA..... | | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3816231 .. | | | | Fort Washington PE Invest XI-B-LP | .. OH..... | NIA..... | FIWPEI XI GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3859775 .. | | | | Fort Washington PE Invest XI-K | .. OH..... | NIA..... | FIWPEI XI GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 83-1005851 .. | | | | Fort Washington PE Invest X-LP | .. OH..... | NIA..... | FIWPEI X GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 83-1005851 .. | | | | Fort Washington PE Invest X-LP | .. OH..... | NIA..... | | Ownership..... | .. 3.890 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 83-1036934 .. | | | | Fort Washington PE Invest X-S | .. OH..... | NIA..... | FIWPEI X GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 20-5398098 .. | | | | Fort Washington PE Investors V-B, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest V LP | Ownership..... | .. 87.620 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 20-5398098 .. | | | | Fort Washington PE Investors V-B, L.P. | .. OH..... | NIA..... | FIWPEI V GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 20-5398156 .. | | | | Fort Washington PE Investors V-VC, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest V LP | Ownership..... | .. 89.590 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 20-5398156 .. | | | | Fort Washington PE Investors V-VC, L.P. | .. OH..... | NIA..... | FIWPEI V GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806629 .. | | | | Fort Washington PE Opp Fund II, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest V LP | Ownership..... | .. 6.700 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806629 .. | | | | Fort Washington PE Opp Fund II, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest VI LP | Ownership..... | .. 9.840 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806629 .. | | | | Fort Washington PE Opp Fund II, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest VII LP | Ownership..... | .. 5.410 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806629 .. | | | | Fort Washington PE Opp Fund II, L.P. | .. OH..... | NIA..... | FIWPEO II GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| | | | | | | | The Western and Southern Life Insurance Co | | | | | | | | |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806629 .. | | | | Fort Washington PE Opp Fund II, L.P. | .. OH..... | NIA..... | | Ownership..... | .. 9.630 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 90-0989164 .. | | | | Fort Washington PE Opp Fund III, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest VII LP | Ownership..... | .. 3.750 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 90-0989164 .. | | | | Fort Washington PE Opp Fund III, L.P. | .. OH..... | NIA..... | Fort Washington PE Invest VIII LP | Ownership..... | .. 3.180 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 90-0989164 .. | | | | Fort Washington PE Opp Fund III, L.P. | .. OH..... | NIA..... | FIWPEO III GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | NO..... | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------------------------|-------------------|---------------|--------------|-------|--|--|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Perce-n-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | * |
| . 0836 ... | Western-Southern Group | 00000 | 90-0989164 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund III, L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 2.200 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 37-1736757 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund III-B, L.P. | .. OH..... | NIA..... | FWPEO III GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 37-1736757 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund III-B, L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-1483379 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund IV, L.P. | .. OH..... | NIA..... | FWPEO IV GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-1483379 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund IV, L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 3.020 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-1503656 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund IV-B, L.P. | .. OH..... | NIA..... | FWPEO IV GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-1503656 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund IV-B, L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0837 ... | Western-Southern Group | 00001 | 85-1521520 .. | ..... | ..... | ..... | Fort Washington PE Opp Fund IV-K, L.P. | .. OH..... | NIA..... | FWPEO IV GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3815473 .. | ..... | ..... | ..... | Fort Washington PE Small Market II L.P. | .. OH..... | NIA..... | FWPEI SM II GP, LLC | Ownership..... | .. 2.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3815473 .. | ..... | ..... | ..... | Fort Washington PE Small Market II L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 26.430 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3834210 .. | ..... | ..... | ..... | Fort Washington PE Small Market II-B L.P. | .. OH..... | NIA..... | FWPEI SM II GP, LLC | Ownership..... | .. 2.240 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3834210 .. | ..... | ..... | ..... | Fort Washington PE Small Market II-B L.P. | .. OH..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 97.760 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-2353885 .. | ..... | ..... | ..... | Fourth and Pike Apartments, LLC | .. OH..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 47-1922641 .. | ..... | ..... | ..... | Frontage Lodge Investor Holdings, LLC | .. CO..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 98.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 81-1698272 .. | ..... | ..... | ..... | FWPEI IX GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-1225842 .. | ..... | ..... | ..... | FWPEI Mauna Kea GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3616440 .. | ..... | ..... | ..... | FWPEI SM II GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 20-4844372 .. | ..... | ..... | ..... | FWPEI V GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-1073669 .. | ..... | ..... | ..... | FWPEI VI GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 27-1321253 .. | ..... | ..... | ..... | FWPEI VII GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 46-3584733 .. | ..... | ..... | ..... | FWPEI VIII GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 83-0980611 .. | ..... | ..... | ..... | FWPEI X GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-3656912 .. | ..... | ..... | ..... | FWPEI XI GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 26-3806561 .. | ..... | ..... | ..... | FWPEO II GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 46-2895522 .. | ..... | ..... | ..... | FWPEO III GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-1463366 .. | ..... | ..... | ..... | FWPEO IV GP, LLC | .. OH..... | NIA..... | Fort Washington Investment Advisors, Inc. | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 92-1415079 .. | ..... | ..... | ..... | GDR Capital, LLC | .. AZ..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 32.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 43-2081325 .. | ..... | ..... | ..... | Gerber Life Agency, LLC | .. OH..... | DS..... | The Western and Southern Life Insurance Co | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 70939 | 13-2611847 .. | ..... | ..... | ..... | Gerber Life Insurance Company | .. NY..... | DS..... | The Western and Southern Life Insurance Co | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 92-1277121 .. | ..... | ..... | ..... | Hambright Road Apartments Venture, LLC | .. NC..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 47.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 88-3437673 .. | ..... | ..... | ..... | Hampton Roads Oz Fund | .. VA..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 98.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 88-4269012 .. | ..... | ..... | ..... | Henley Residences Holdings, LLC | .. FL..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 47.270 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 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..... | ..... |
| . 0836 ... | Western-Southern Group | 74780 | 86-0214103 .. | ..... | ..... | ..... | Integrity Life Insurance Co | .. OH..... | DS..... | The Western and Southern Life Insurance Co | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 34-1826874 .. | ..... | ..... | ..... | IR Mall Associates LTD | .. FL..... | NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 49.500 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 85-3569568 .. | ..... | ..... | ..... | Jomax Holdings, LLC | .. FL..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 98.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 83-1797000 .. | ..... | ..... | ..... | Keller Hicks Inv. Holdings, LLC | .. TX..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 98.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 87-2435757 .. | ..... | ..... | ..... | Kemah Holdings, LLC | .. TX..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 100.000 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1705445 .. | ..... | ..... | ..... | LaFrontera Holdings, LLC | .. TX..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | .. 74.250 | Western & Southern Mutual Holding Co . | ... NO..... | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------------------------|-------------------|------------------|--------------|-------|--|--|----------------------|----------------------------------|--|--|--|--|-------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 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..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 87-1271007 ..... | ..... | ..... | ..... | Mauna Kea Taft-Hartley Partners (ERISA), L.P. | .. OH..... |NIA..... | FWPEI Mauna Kea GP, LLC | Ownership..... | .. 0.500 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 84-2984546 ..... | ..... | ..... | ..... | Nashville Hotel JV LLC | .. TN..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 75264 ... | 16-0958252 ..... | ..... | ..... | ..... | National Integrity Life Insurance Co | .. NY..... |DS..... | Integrity Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 02-0593144 ..... | ..... | ..... | ..... | North Pittsburg Hotel LLC | .. PA..... |NIA..... | WSALD NPH LLC | Ownership..... | ..37.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 45-2914674 ..... | ..... | ..... | ..... | NP Cranberry Hotel Holdings, LLC | .. PA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 31-1338187 ..... | ..... | ..... | ..... | OTR Housing Associates LP | .. OH..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 81-2515872 ..... | ..... | ..... | ..... | Patterson at First Investor Holdings, LLC ... | .. OH..... |NIA..... | Integrity Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-2122016 ..... | ..... | ..... | ..... | Piney Plains Holdings, LLC | .. NC..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 81-1659568 ..... | ..... | ..... | ..... | Pleasanton Hotel Investor Holdings,LLC | .. CA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 41-3147951 ..... | ..... | ..... | ..... | Pretium Residential Real Estate Fund II, LP | .. NY..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 2.500 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 82-1507720 ..... | ..... | ..... | ..... | Price Willis Lodging Holdings, LLC | .. SC..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 34-1998937 ..... | ..... | ..... | ..... | Queen City Square LLC | .. OH..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..99.750 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 84-3614873 ..... | ..... | ..... | ..... | Raleigh Hotel Holding Co., LLC | .. NC..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 84-3851930 ..... | ..... | ..... | ..... | Rancho Presidio Land Partners,LLC | .. CA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 27-4266774 ..... | ..... | ..... | ..... | The Western and Southern Life Insurance Co ..... | ..... | ..... | Ownership..... | ..99.990 | Western & Southern Mutual Holding Co | NO..... | ..... |  |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-2173335 ..... | ..... | ..... | ..... | Randolph Tower Affordable Inv Fund LLC | .. IL..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | ..99.990 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-2173335 ..... | ..... | ..... | ..... | RealTerm Logistics Fund IV, LP | .. MD..... |NIA..... | The Western and Southern Life Insurance Co | Ownership..... | .. 2.900 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 82-2188516 ..... | ..... | ..... | ..... | Revel Investor Holdings, LLC | .. CO..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 83-0812652 ..... | ..... | ..... | ..... | River Hollow Investor Holdings, LLC | .. TX..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 93-3268963 ..... | ..... | ..... | ..... | The Western and Southern Life Insurance Co ..... | ..... | ..... | Ownership..... | ..27.000 | Western & Southern Mutual Holding Co | NO..... | ..... |  |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 27-3564950 ..... | ..... | ..... | ..... | River Reserve Property Paratners, LLC | .. WI..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 83-2295656 ..... | ..... | ..... | ..... | Seventh & Culvert Garage LLC | .. OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 92-3712148 ..... | ..... | ..... | ..... | Sixth and Saratoga NW, LLC | .. KY..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 81-3538359 ..... | ..... | ..... | ..... | South Orange Kissimmee | .. FL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..52.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 81-3538359 ..... | ..... | ..... | ..... | Stout Metro Housing Holdings LLC | .. IN..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 26-4291356 ..... | ..... | ..... | ..... | The Western and Southern Life Insurance Co ..... | ..... | ..... | Ownership..... | ..62.720 | Western & Southern Mutual Holding Co | NO..... | ..... |  |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 93-1867642 ..... | ..... | ..... | ..... | Sundance Lafrontera Holdings LLC | .. TX..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..46.770 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-2045113 ..... | ..... | ..... | ..... | SW Link Phase I Development, LLC | .. TX..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..62.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 92-1386297 ..... | ..... | ..... | ..... | TA Dakota Land Partners, LLC | .. WA..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..67.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-4406810 ..... | ..... | ..... | ..... | TA Four Lakes Land Partners, LLC | .. FL..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..67.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-4406810 ..... | ..... | ..... | ..... | TA Loretto Land Partners, LLC | .. CO..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..67.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-2894738 ..... | ..... | ..... | ..... | TA Sawmill Land Partners, LLC | .. OH..... |NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..62.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 83-2672383 ..... | ..... | ..... | ..... | Tamiami Senior Inv. Holdings,LLC | .. FL..... |NIA..... | WSLR Holdings LLC | Ownership..... | ..98.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 88-3631372 ..... | ..... | ..... | ..... | The Western and Southern Life Insurance Co ..... | ..... | ..... | Ownership..... | ..9.580 | Western & Southern Mutual Holding Co | NO..... | ..... |  |
| . 0836 ... | Western-Southern Group | ... 65242 ... | 35-0457540 ..... | ..... | ..... | ..... | The Cincinnati Equity Fund III, LLC | .. OH..... |NIA..... | Western & Southern Financial Group, Inc. . | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 70483 ... | 31-0487145 ..... | ..... | ..... | ..... | 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 | ... 00000 ... | 83-2399724 ..... | ..... | ..... | ..... | The Western and Southern Life Insurance Co .. | .. OH..... |RE..... | Western & Southern Financial Group, Inc. . | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co | NO..... | ..... |
| . 0836 ... | Western-Southern Group | ... 00000 ... | 83-2399724 ..... | ..... | ..... | ..... | 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 The Western and Southern Life Insurance Company

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|--|--|-----------------------------------|--|--|---|---|---|--|-------|
| | | | | | | 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) | 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) | * |
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | | | | | | | | | | |
| . 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 The Western and Southern Life Insurance Co | Ownership..... | ..37.900 | Western & Southern Mutual Holding Co . | YES..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 88-0849312 .. | ..... | ..... | ..... | Touchstone Dividend Select ETF | .. DE..... | NIA..... | Ownership..... | ..90.900 | Western & Southern Mutual Holding Co . | YES..... | ..... |  |
| . 0836 ... | Western-Southern Group | 00000 | 31-1710355 .. | ..... | ..... | ..... | Touchstone High Yield-Inst | .. DE..... | NIA..... | Western-Southern Life Assurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | YES..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 47-6046379 .. | ..... | ..... | ..... | Touchstone Securities, Inc. | .. NE..... | 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 The Western and Southern Life Insurance Co | Ownership..... | ..42.000 | Western & Southern Mutual Holding Co . | YES..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 88-0864368 .. | ..... | ..... | ..... | Touchstone US Large CAP Focused ETF | .. DE..... | NIA..... | Ownership..... | ..95.200 | Western & Southern Mutual Holding Co . | YES..... | ..... |  |
| . 0836 ... | Western-Southern Group | 00000 | 88-3090843 .. | ..... | ..... | ..... | Town Madison Holdings, LLC | .. AL..... | NIA..... | WS Real Estate Holdings LLC | Ownership..... | ..47.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 92-1339411 .. | ..... | ..... | ..... | TruAmerica Workforce Housing Fund II-A, LP . | .. FL..... | NIA..... | Western-Southern Life Assurance Co | Ownership..... | ..6.300 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 84-3894041 .. | ..... | ..... | ..... | TruAmerica Workforce Housing Fund LP | .. FL..... | NIA..... | The Western and Southern Life Insurance Co | 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..... | DS..... | The Western and Southern Life Insurance Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 31-1732404 .. | ..... | ..... | ..... | Western & Southern Financial Group, Inc. | .. OH..... | UDP..... | Western & Southern Mutual Holding Co | Ownership..... | ..100.000 | Western & Southern Mutual Holding Co . | NO..... | ..... |
| . 0836 ... | Western-Southern Group | 00000 | 06-1804434 .. | ..... | ..... | ..... | Western & Southern Investment Holdings LLC .. | .. OH..... | DS..... | 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..... | DS..... | 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..... | DS..... | 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 The Western and Southern Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | 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

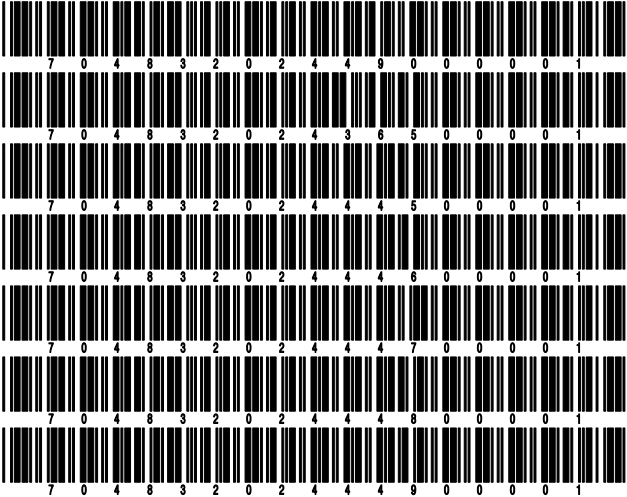
| | |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A.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

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 The Western and Southern Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

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. | Reserve adjustment on reinsurance assumed – Lafayette | (10,985) | (51,935) | (73,537) |
| 2705. | Change in SCA, LP & LLC Contingent Liability | 176,474 | (377,723) | (2,038,101) |
| 2706. | Miscellaneous expense | 265,003 | 0 | (3,851,279) |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | 430,492 | (429,658) | (5,962,917) |

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 | 24,998,721 | 25,538,021 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | 0 |
| 2.2 Additional investment made after acquisition | 1,041,364 | 2,455,968 |
| 3. Current year change in encumbrances | | 0 |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 7. Deduct current year's other than temporary impairment recognized | | 0 |
| 8. Deduct current year's depreciation | 801,104 | 2,995,268 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 25,238,981 | 24,998,721 |
| 10. Deduct total nonadmitted amounts | | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 25,238,981 | 24,998,721 |

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 | 54,658,507 | 55,840,688 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | 0 |
| 3. Capitalized deferred interest and other | | 0 |
| 4. Accrual of discount | | 0 |
| 5. Unrealized valuation increase/(decrease) | | 0 |
| 6. Total gain (loss) on disposals | | 0 |
| 7. Deduct amounts received on disposals | 384,634 | 1,182,181 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | 0 |
| 10. Deduct current year's other than temporary impairment recognized | | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 54,273,873 | 54,658,507 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 54,273,873 | 54,658,507 |
| 14. Deduct total nonadmitted amounts | | 0 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 54,273,873 | 54,658,507 |

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 | 2,677,006,551 | 2,736,187,660 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 9,064,286 | 188,091,037 |
| 2.2 Additional investment made after acquisition | 75,202,978 | 251,087,038 |
| 3. Capitalized deferred interest and other | | 0 |
| 4. Accrual of discount | 28 | 229 |
| 5. Unrealized valuation increase/(decrease) | (50,481,528) | (67,158,272) |
| 6. Total gain (loss) on disposals | | 0 |
| 7. Deduct amounts received on disposals | 21,826,124 | 392,897,820 |
| 8. Deduct amortization of premium and depreciation | 12,371 | 52,587 |
| 9. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 10. Deduct current year's other than temporary impairment recognized | | 38,250,733 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 2,688,953,820 | 2,677,006,551 |
| 12. Deduct total nonadmitted amounts | 236,289,144 | 238,326,312 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 2,452,664,676 | 2,438,680,239 |

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 | 8,294,923,896 | 8,284,310,712 |
| 2. Cost of bonds and stocks acquired | 141,087,875 | 604,082,880 |
| 3. Accrual of discount | 269,209 | 1,094,631 |
| 4. Unrealized valuation increase/(decrease) | 31,340,281 | (56,910,437) |
| 5. Total gain (loss) on disposals | 8,468,744 | 57,696,953 |
| 6. Deduct consideration for bonds and stocks disposed of | 147,425,443 | 554,447,520 |
| 7. Deduct amortization of premium | 1,051,502 | 4,426,014 |
| 8. Total foreign exchange change in book/adjusted carrying value | (342,668) | 913,033 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 36,987,621 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 0 | (402,720) |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 8,327,270,392 | 8,294,923,896 |
| 12. Deduct total nonadmitted amounts | 16,966,282 | 16,217,902 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 8,310,304,110 | 8,278,705,994 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 1,506,472,806 | 115,061,384 | 108,923,426 | (17,097,066) | 1,495,513,698 | | | 1,506,472,806 |
| 2. NAIC 2 (a) | 1,272,672,581 | 1,645,748,258 | 1,738,954,537 | 16,585,239 | 1,196,051,541 | | | 1,272,672,581 |
| 3. NAIC 3 (a) | 164,166,731 | | 49,561,121 | 175,266 | 114,780,876 | | | 164,166,731 |
| 4. NAIC 4 (a) | 15,059,785 | | 7,033 | 17,961 | 15,070,713 | | | 15,059,785 |
| 5. NAIC 5 (a) | 6,500,000 | | | | 6,500,000 | | | 6,500,000 |
| 6. NAIC 6 (a) | 4 | | | | 4 | | | 4 |
| 7. Total Bonds | 2,964,871,907 | 1,760,809,642 | 1,897,446,117 | (318,600) | 2,827,916,832 | 0 | 0 | 2,964,871,907 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 1,528,080 | | | | 1,528,080 | | | 1,528,080 |
| 9. NAIC 2 | 38,596,982 | | 9,531,250 | 375,089 | 29,440,821 | | | 38,596,982 |
| 10. NAIC 3 | 0 | | | | 0 | | | |
| 11. NAIC 4 | 0 | | | | 0 | | | |
| 12. NAIC 5 | 0 | | | | 0 | | | |
| 13. NAIC 6 | 14,653,623 | 10,000,003 | | (940,473) | 23,713,153 | | | 14,653,623 |
| 14. Total Preferred Stock | 54,778,686 | 10,000,003 | 9,531,250 | (565,384) | 54,682,055 | 0 | 0 | 54,778,686 |
| 15. Total Bonds and Preferred Stock | 3,019,650,593 | 1,770,809,645 | 1,906,977,367 | (883,984) | 2,882,598,887 | 0 | 0 | 3,019,650,593 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$; NAIC 2 \$5,396,199 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|-------------------|------------------------------|------------|-------------|---------------------------------|--|
| | Book/Adjusted Carrying Value | Prior Year | 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 | 3,500,000 |
| 2. Cost of short-term investments acquired | | 6,470,123 |
| 3. Accrual of discount | | 0 |
| 4. Unrealized valuation increase/(decrease) | | 0 |
| 5. Total gain (loss) on disposals | | 0 |
| 6. Deduct consideration received on disposals | | 9,970,123 |
| 7. Deduct amortization of premium | | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 9. Deduct current year's other than temporary impairment recognized | | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 |
| 11. Deduct total nonadmitted amounts | | 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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

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 | 186,741,946 | 48,243,819 |
| 2. Cost of cash equivalents acquired | 2,212,964,775 | 4,275,080,320 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase/(decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 5,706 |
| 6. Deduct consideration received on disposals | 2,381,038,434 | 4,136,587,899 |
| 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) | 18,668,287 | 186,741,946 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 18,668,287 | 186,741,946 |

SCHEDULE A - PART 2

| 1 Description of Property | Location | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost at Time of Acquisition | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Additional Investment Made After Acquisition |
|--|------------------|----------------|------------------------|-------------------------|---|---------------------------------|---|---|
| | 2 City | 3 State | | | | | | |
| 1324 Walnut | Cincinnati | OH..... | 08/27/1997 | Various | | | 275,473 | 53,753 |
| 400 Broadway Complex-CO Owned-Occupied | Cincinnati | OH..... | 01/01/1901 | Various | | | 16,349,744 | 867,363 |
| Broadway Garage-Co Owned-Occupied | Cincinnati | OH..... | 01/01/1950 | Various | | | 791,192 | 12,403 |
| Guilford Building-CO Owned-Occupied | Cincinnati | OH..... | 11/03/1992 | Various | | | 4,047,810 | 107,846 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 21,464,219 | 1,041,365 |
| | | | | | | | | |
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| | | | | | | | | |
| 0399999 - Totals | | | | | 0 | 0 | 21,464,219 | 1,041,365 |

[illegible]

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|--|------------------|----------------|--------------------|------------------------|------------------------|--|--|--|--|--|---|--|--|------------------------------|---|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| | | | | | | | | | | | | | | | | | |
| 44682 | CINCINNATI | OH | | 12/01/2011 | | 18,568 | 0 | 0 | 0 | 0 | 0 | 0 | 345 | 345 | 0 | 0 | 0 |
| 44692 | CINCINNATI | OH | | 12/01/2011 | | 43,170 | 0 | 0 | 0 | 0 | 0 | 0 | 338 | 338 | 0 | 0 | 0 |
| 44696 | NORTH CHARLESTON | SC | | 10/28/2016 | | 10,493,209 | 0 | 0 | 0 | 0 | 0 | 0 | 101,730 | 101,730 | 0 | 0 | 0 |
| 44697 | NORTH CHARLESTON | SC | | 11/01/2016 | | 1,452,906 | 0 | 0 | 0 | 0 | 0 | 0 | 14,086 | 14,086 | 0 | 0 | 0 |
| 44698 | SAN JOSE | CA | | 12/01/2017 | | 4,708,977 | 0 | 0 | 0 | 0 | 0 | 0 | 61,437 | 61,437 | 0 | 0 | 0 |
| 44699 | MILTON | WA | | 10/17/2018 | | 21,210,526 | 0 | 0 | 0 | 0 | 0 | 0 | 89,045 | 89,045 | 0 | 0 | 0 |
| 44700 | CINCINNATI | OH | | 07/01/2019 | | 10,336,665 | 0 | 0 | 0 | 0 | 0 | 0 | 45,536 | 45,536 | 0 | 0 | 0 |
| 44701 | LADY LAKE | FL | | 02/20/2020 | | 6,394,488 | 0 | 0 | 0 | 0 | 0 | 0 | 72,117 | 72,117 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 54,658,509 | 0 | 0 | 0 | 0 | 0 | 0 | 384,634 | 384,634 | 0 | 0 | 0 |
| | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | |
| 0599999 - Totals | | | | | | 54,658,509 | 0 | 0 | 0 | 0 | 0 | 0 | 384,634 | 384,634 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|----------------------|----------|---|---|--------------------------|-------------------|------------------------------------|--|------------------------|--------------------------------------|-------------------------|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Pearlmark Mezz Realty Partners V-WS, LP | Chicago | IL..... | Pearl Mark ..... | ..... | 12/02/2021 ... | ..... | ..... | 3,847,500 | ..... | 25,634,340 | 95.000 |
| 1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated | | | | | | | | | 0 | 3,847,500 | 0 | 25,634,340 XXX |
| 000000-00-0 | First Eagle Direct Lending Fund III, LLC | Boston | MA..... | First Eagle Direct Lending Fund III, LLC | 2.A FE | 11/18/2016 ... | ..... | ..... | 6,929 | ..... | 3,542,267 | 1.560 |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | | | 0 | 6,929 | 0 | 3,542,267 XXX |
| 000000-00-0 | ABRY ADVANCED SECURITIES FUND IV | CAYMAN ISLANDS | CYM..... | ABRY ADVANCED SECURITIES FUND IV ..... | ..... | 02/20/2019 ... | 2..... | ..... | 134,057 | ..... | 12,929,310 | 1.570 |
| 000000-00-0 | AUDAX MEZZANINE IV | WILMINGTON | DE..... | AUDAX MEZZANINE IV ..... | ..... | 09/30/2016 ... | 1..... | ..... | 152,853 | ..... | 8,574,120 | 4.570 |
| 000000-00-0 | ABRY SENIOR EQUITY IV LP | Boston | MA..... | ABRY SENIOR EQUITY IV LP ..... | ..... | 12/28/2012 ... | ..... | ..... | 3,739 | ..... | 348,693 | 0.360 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | 0 | 290,649 | 0 | 21,852,123 XXX |
| 000000-00-0 | 57 STARS Global Opportunity Fund 3 | WASHINGTON | DC..... | 57 STARS Global Opportunity Fund 3 ..... | ..... | 06/04/2013 ... | ..... | ..... | 103,337 | ..... | 702,455 | 6.640 |
| 000000-00-0 | Canapi Ventures FUND II | WILMINGTON | DE..... | Canapi Ventures FUND II ..... | ..... | 08/26/2022 ... | ..... | ..... | 159,560 | ..... | 3,877,243 | 1.050 |
| 000000-00-0 | Cintrifuse Syndicate Fund II Syndicate Fund II LLC | CINCINNATI | OH..... | Cintrifuse Syndicate Fund II Syndicate Fund II LLC ..... | ..... | 09/18/2017 ... | ..... | ..... | 90,112 | ..... | 508,523 | 8.920 |
| 000000-00-0 | CORSAIR III FS CAPITAL PARTNERS LP | NEW YORK | NY..... | CORSAIR III FS CAPITAL PARTNERS LP ..... | ..... | 06/29/2007 ... | ..... | ..... | 16,465 | ..... | 329,453 | 1.110 |
| 000000-00-0 | CORSAIR IV FS CAPITAL PARTNERS LP | NEW YORK | NY..... | CORSAIR IV FS CAPITAL PARTNERS LP ..... | ..... | 06/20/2011 ... | ..... | ..... | 18,787 | ..... | 1,748,187 | 1.170 |
| 000000-00-0 | EnCap Energy Capital Fund IX | HOUSTON | TX..... | EnCap Energy Capital Fund IX ..... | ..... | 01/18/2013 ... | 1..... | ..... | 50,193 | ..... | ..... | 0.050 |
| 000000-00-0 | FTV Capital VII | SAN FRANCISCO | CA..... | FTV Capital VII ..... | ..... | 01/14/2022 ... | ..... | ..... | 475,000 | ..... | 2,225,000 | 0.210 |
| 000000-00-0 | Further Global Capital Further Global Capital | NEW YORK | NY..... | Further Global Capital Further Global Capital ..... | ..... | 10/28/2019 ... | ..... | ..... | 255,567 | ..... | 1,335,888 | 2.450 |
| 000000-00-0 | Goldman Sachs LP WEST STREET GLOBAL GROWTH PART | WILMINGTON | DE..... | Goldman Sachs LP WEST STREET GLOBAL GROWTH PART ..... | ..... | 07/27/2022 ... | ..... | ..... | 400,000 | ..... | 2,325,000 | 0.310 |
| 000000-00-0 | HITECVISION VI HitecVision SpringPoint LP | GUERNESEY ..... | ..... | HITECVISION VI HitecVision SpringPoint LP ..... | ..... | 10/31/2023 ... | ..... | ..... | 15,613 | ..... | ..... | 0.650 |
| 000000-00-0 | Hither Creek Venture QIV2 LLC | NEW YORK | NY..... | Hither Creek Venture QIV2 LLC ..... | ..... | 01/31/2024 ... | ..... | 303,000 | ..... | ..... | ..... | ..... |
| 000000-00-0 | Liberty 77 Fund International Liberty 77 Fund International | WASHINGTON | DC..... | Liberty 77 Fund International Liberty 77 Fund International ..... | ..... | 03/25/2022 ... | ..... | ..... | 16,615,902 | ..... | 42,681,211 | 0.030 |
| 000000-00-0 | Portag3 Ventures III L.P. | TORONTO | CAN..... | Portag3 Ventures III L.P. .... | ..... | 07/23/2021 ... | ..... | ..... | 580,675 | ..... | 5,466,501 | 1.530 |
| 000000-00-0 | REFINERY VENTURE FUND II LP | CINCINNATI | OH..... | REFINERY VENTURE FUND II LP ..... | ..... | 09/20/2021 ... | ..... | ..... | 80,000 | ..... | 380,000 | 5.340 |
| 000000-00-0 | Sands Capital Private Growth F Global Venture Fund III | Arlington | VA..... | Sands Capital Private Growth F Global Venture Fund III ..... | ..... | 12/15/2021 ... | ..... | ..... | 513,051 | ..... | 2,039,274 | 2.480 |
| 000000-00-0 | Sands Capital Private Growth F Life Sciences Pulse Fund II | Arlington | VA..... | Sands Capital Private Growth F Life Sciences Pulse Fund II ..... | ..... | 08/20/2021 ... | ..... | ..... | 2,388,570 | ..... | 8,689,085 | 3.570 |
| 000000-00-0 | SILVER LAKE PARTNERS L.P. | WILMINGTON | DE..... | SILVER LAKE PARTNERS L.P. .... | ..... | 04/30/2019 ... | 3..... | ..... | 16,575 | ..... | ..... | 0.020 |
| 000000-00-0 | SNOW PHIPPS III LP | NEW YORK | NY..... | SNOW PHIPPS III LP ..... | ..... | 01/19/2017 ... | ..... | ..... | 12,895 | ..... | 519,482 | 0.510 |
| 000000-00-0 | SOLAMERE CAPITAL FUND Fund III Co-Investment | Boston | MA..... | SOLAMERE CAPITAL FUND Fund III Co-Investment ..... | ..... | 04/29/2019 ... | ..... | ..... | 248,998 | ..... | ..... | 3.000 |
| 000000-00-0 | SOLAMERE CAPITAL FUND Series IV Flagship Investments | Boston | MA..... | SOLAMERE CAPITAL FUND Series IV Flagship Investments ..... | ..... | 03/28/2024 ... | ..... | 750,000 | ..... | ..... | ..... | ..... |
| 000000-00-0 | TRUARC PARTNERS TruArc Partners LP | NEW YORK | NY..... | TRUARC PARTNERS TruArc Partners LP ..... | ..... | 04/07/2023 ... | ..... | ..... | 517,764 | ..... | 1,525,241 | 1.000 |
| 000000-00-0 | Vestigo Ventures LP Vestigo Ventures Fund II LP | Boston | MA..... | Vestigo Ventures LP Vestigo Ventures Fund II LP ..... | ..... | 10/22/2020 ... | ..... | ..... | 500,000 | ..... | 2,250,000 | 3.410 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 1,053,000 | 23,059,064 | 0 | 76,602,543 XXX |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY X-B L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY X-B L.P. .... | ..... | 11/23/2018 ... | ..... | ..... | 1,350,000 | ..... | 30,000,000 | 100.000 |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY Small Market II-B L.P. .... | ..... | 03/01/2022 ... | ..... | ..... | 1,060,575 | ..... | 47,296,575 | 100.000 |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY XI-B L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY XI-B L.P. .... | ..... | 03/01/2022 ... | ..... | ..... | 1,159,425 | ..... | 28,176,751 | 100.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 0 | 3,570,000 | 0 | 105,473,326 XXX |
| 000000-00-0 | RealTerm Logistics Fund IV, LP | Annapolis | MD..... | Real Term ..... | ..... | 02/23/2022 ... | ..... | ..... | 822,100 | ..... | 14,068,028 | 3.140 |
| 000000-00-0 | Cabot Industrial Value Fund VII, L.P. | Boston | MA..... | CABOT PROPERTIES ..... | ..... | 07/27/2022 ... | ..... | ..... | 4,773,500 | ..... | 51,124,500 | 5.180 |
| 000000-00-0 | Al. Neyer Industrial Fund II-Q, LLC | Cincinnati | OH..... | Al. Neyer ..... | ..... | 08/12/2022 ... | ..... | ..... | 900,000 | ..... | 5,904,913 | 11.920 |
| 000000-00-0 | EQT Exeter Industrial Core Plus Fund IV | Conshohocken | PA..... | EQT Exeter ..... | ..... | 12/03/2021 ... | ..... | ..... | 490,000 | ..... | 3,487,000 | 16.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 0 | 6,985,600 | 0 | 74,584,441 XXX |
| 000000-00-0 | W&S Real Estate Holdings LLC | Cincinnati | OH..... | WSLIC ..... | ..... | 12/01/2006 ... | ..... | 8,011,286 | 36,847,235 | ..... | 132,433,298 | 100.000 |
| 000000-00-0 | Chestnut Healthcare Partners II, L.P. | Chattanooga | TN..... | Chestnut Healthcare II GP, LLC ..... | ..... | 09/28/2021 ... | ..... | ..... | 500,000 | ..... | ..... | 42.280 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 8,011,286 | 37,347,235 | 0 | 138,183,298 XXX |
| 000000-00-0 | Pearlmark Mezz Realty Partners GP V, LLC | Chicago | IL..... | Pearl Mark ..... | ..... | 12/02/2021 ... | ..... | ..... | 96,000 | ..... | 588,708 | 25.000 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 0 | 96,000 | 0 | 588,708 XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 1,053,000 | 34,285,742 | 0 | 202,804,422 XXX |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|-----------------------------|---------------------|---------------|----------------|--------------------------------------|---|---|----------------------------------|---|--|-------------------------------------|---|--------------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | | | | | | | | |
| 6199999. Total - Affiliated | | | | | | | | 8,011,286 | 40,917,235 | 0 | 243,656,624 | XXX |
| 6299999 - Totals | | | | | | | | 9,064,286 | 75,202,977 | 0 | 446,461,046 | XXX |

SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|----------------|-------|---|--------------------------|---------------|---|---|--|---|---|--|--|---|---------------|--|----------------------------------|-------------------------------|-------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0 | Pearlmark Mz Rlty Prtns V-WS, LP | Chicago | IL | Cash Return Dist. | 12/02/2021 | 03/25/2024 | 17,367,475 | 0 | 0 | 0 | 0 | 0 | 0 | 499,854 | 499,854 | 0 | 0 | 0 | 0 |
| 1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 499,854 | 499,854 | 0 | 0 | 0 | 0 |
| 000000-00-0 | First Eagle Direct Lending Fund III, LLC | BOSTON | MA | First Eagle Direct Lending Fund III, LLC | 11/18/2016 | 02/15/2024 | 43,118 | 0 | 0 | 0 | 0 | 0 | 0 | 43,118 | 43,118 | 0 | 0 | 0 | 0 |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 43,118 | 43,118 | 0 | 0 | 0 | 0 |
| 000000-00-0 | ABRY ADVANCED SECURITIES FUND IV | CAYMAN ISLANDS | CYM | ABRY ADVANCED SECURITIES FUND IV | 02/20/2019 | 02/01/2024 | 509,012 | 0 | 0 | 0 | 0 | 0 | 0 | 509,012 | 509,012 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Audax Direct Lending Solutions D | WILMINGTON | DE | Audax Direct Lending Solutions D | 10/24/2018 | 02/12/2024 | 228,355 | 0 | 0 | 0 | 0 | 0 | 0 | 228,355 | 228,355 | 0 | 0 | 0 | 0 |
| 000000-00-0 | AUDAX MEZZANINE IV | WILMINGTON | DE | AUDAX MEZZANINE IV | 09/30/2016 | 01/10/2024 | 868,958 | 0 | 0 | 0 | 0 | 0 | 0 | 868,958 | 868,958 | 0 | 0 | 0 | 0 |
| 000000-00-0 | ABRY SENIOR EQUITY IV LP | BOSTON | MA | ABRY SENIOR EQUITY IV LP | 12/28/2012 | 01/22/2024 | 104,601 | 0 | 0 | 0 | 0 | 0 | 0 | 104,601 | 104,601 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Benefit Street Partners Debt Fund IV LP | WILMINGTON | DE | Benefit Street Partners Debt Fund IV LP | 01/24/2017 | 01/25/2024 | 140,943 | 0 | 0 | 0 | 0 | 0 | 0 | 140,943 | 140,943 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CHAMBERS Energy Capital II LP | HOUSTON | TX | CHAMBERS Energy Capital II LP | 07/06/2012 | 03/18/2024 | 27,851 | 0 | 0 | 0 | 0 | 0 | 0 | 27,851 | 27,851 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CONGRUENT CREDIT STRATEGIES Opportunities Fund III | DALLAS | TX | CONGRUENT CREDIT STRATEGIES Opportunities Fund III | 08/30/2013 | 01/31/2024 | 276,494 | 0 | 0 | 0 | 0 | 0 | 0 | 276,494 | 276,494 | 0 | 0 | 0 | 0 |
| 000000-00-0 | MCP PRIVATE CAPITAL FUND II | CAYMAN ISLANDS | CYM | MCP PRIVATE CAPITAL FUND II | 09/30/2014 | 01/24/2024 | 27,696 | 0 | 0 | 0 | 0 | 0 | 0 | 27,696 | 27,696 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PROVIDENCE DEBT OPPS III L.P. | PROVIDENCE | RI | PROVIDENCE DEBT OPPS III L.P. | 09/16/2013 | 01/30/2024 | 508,996 | 0 | 0 | 0 | 0 | 0 | 0 | 508,996 | 508,996 | 0 | 0 | 0 | 0 |
| 000000-00-0 | TOW Direct Lending LLC | LOS ANGELES | CA | TOW Direct Lending LLC | 03/31/2015 | 03/15/2024 | 12,416 | 0 | 0 | 0 | 0 | 0 | 0 | 12,416 | 12,416 | 0 | 0 | 0 | 0 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 2,705,322 | 2,705,322 | 0 | 0 | 0 | 0 |
| 000000-00-0 | 57 STARS Global Opportunity Fund 3 | WASHINGTON | DC | 57 STARS Global Opportunity Fund 3 | 06/04/2013 | 01/12/2024 | 1,032,456 | 0 | 0 | 0 | 0 | 0 | 0 | 1,032,456 | 1,032,456 | 0 | 0 | 0 | 0 |
| 000000-00-0 | EnCap Energy Capital Fund IX | HOUSTON | TX | EnCap Energy Capital Fund IX | 01/18/2013 | 01/10/2024 | 352,969 | 0 | 0 | 0 | 0 | 0 | 0 | 352,969 | 352,969 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Further Global Capital Further Global Capital | NEW YORK | NY | Further Global Capital Further Global Capital | 10/28/2019 | 02/15/2024 | 686,843 | 0 | 0 | 0 | 0 | 0 | 0 | 686,843 | 686,843 | 0 | 0 | 0 | 0 |
| 000000-00-0 | HITECVISION VI | GUERNSEY | | HITECVISION VI | 12/16/2011 | 01/19/2024 | 134,442 | 0 | 0 | 0 | 0 | 0 | 0 | 134,442 | 134,442 | 0 | 0 | 0 | 0 |
| 000000-00-0 | HITECVISION VI HitecVision SpringPoint LP | GUERNSEY | | HITECVISION VI HitecVision SpringPoint LP | 10/31/2023 | 03/01/2024 | 920,578 | 0 | 0 | 0 | 0 | 0 | 0 | 920,578 | 920,578 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Sands Capital Private Growth F Global Innovation Fund C-1 | Arlington | VA | Sands Capital Private Growth F Global Innovation Fund C-1 | 06/29/2017 | 03/14/2024 | 483,821 | 0 | 0 | 0 | 0 | 0 | 0 | 483,821 | 483,821 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Sands Capital Private Growth F Global Venture Fund I | Arlington | VA | Sands Capital Private Growth F Global Venture Fund I | 06/28/2017 | 02/27/2024 | 51,619 | 0 | 0 | 0 | 0 | 0 | 0 | 51,619 | 51,619 | 0 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|--|--|-------------------|---------|--|--------------------------|------------------|--|---|--|---|---|---|---|--|-----------------|--|----------------------------------|-------------------------------|-------------------|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000-00-0 | Sands Capital Private Growth F Life Sciences Pulse Fund I | Arlington | VA..... | Sands Capital Private Growth F Life Sciences Pulse Fund I | 12/23/2019 | 03/28/2024 | 323,531 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 323,531 | 323,531 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | Sands Capital Private Growth F Life Sciences Pulse Fund II | Arlington | VA..... | Sands Capital Private Growth F Life Sciences Pulse Fund II | 08/20/2021 | 01/26/2024 | 2,572,908 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 2,572,908 | 2,572,908 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | SILVER LAKE PARTNERS L.P | WILMINGTON | DE..... | SILVER LAKE PARTNERS L.P | 04/30/2019 | 01/23/2024 | 91,095 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 91,095 | 91,095 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | SOLAMERE CAPITAL FUND II A Co-Investment | BOSTON | MA..... | SOLAMERE CAPITAL FUND II A Co-Investment | 11/03/2014 | 02/23/2024 | 21,797 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 21,797 | 21,797 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | TRUARC PARTNERS TruArc Partners LP | NEW YORK | NY..... | TRUARC PARTNERS TruArc Partners LP | 04/07/2023 | 01/18/2024 | 79,381 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 79,381 | 79,381 ..... | ..... | ..... | .....0 ..... | ..... |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 6,751,440 | 6,751,440 | 0 | 0 | 0 | 0 |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP | 07/14/2014 | 02/29/2024 | 229,125 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 229,125 | 229,125 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP | 07/14/2014 | 02/29/2024 | 838,431 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 838,431 | 838,431 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV LP | 06/28/2021 | 03/27/2024 | 361,827 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 361,827 | 361,827 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND IV-B LP | 12/28/2020 | 03/22/2024 | 525,000 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 525,000 | 525,000 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY V L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY V L.P. | 05/15/2006 | 02/29/2024 | 450,000 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 450,000 | 450,000 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY VII L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY VII L.P. | 07/23/2010 | 03/29/2024 | 1,012,780 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 1,012,780 | 1,012,780 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY VIII L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY VIII L.P. | 11/25/2014 | 03/29/2024 | 1,326,700 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 1,326,700 | 1,326,700 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY IX L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY IX L.P. | 07/17/2017 | 03/25/2024 | 90,500 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 90,500 | 90,500 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY VIII-B L.P. .. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY VIII-B L.P. | 12/17/2013 | 03/22/2024 | 570,000 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 570,000 | 570,000 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | FT. WASHINGTON PRIVATE EQUITY IX-B L.P. | CINCINNATI | OH..... | FT. WASHINGTON PRIVATE EQUITY IX-B L.P. | 06/10/2016 | 03/20/2024 | 1,146,359 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 1,146,359 | 1,146,359 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | WSL PARTNERS L.P. | CINCINNATI | OH..... | WSL PARTNERS L.P. | 11/14/2003 | 02/01/2024 | 423,200 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 423,200 | 423,200 ..... | ..... | ..... | .....0 ..... | ..... |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 6,973,922 | 6,973,922 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Chestnut Healthcare Partners II, L.P. | Chattanooga | TN..... | Cash Return Dist. | 09/28/2021 | 03/04/2024 | 17,909,145 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 50,736 | 50,736 ..... | ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | W&S REAL ESTATE HOLDINGS LLC | Cincinnati | OH..... | Cash Return Dist. | 12/01/2006 | 03/28/2024 | 1,255,817,612 ..... | ..... | ..... | ..... | ..... | 0 ..... | ..... | 4,801,730 | 4,801,730 ..... | ..... | ..... | .....0 ..... | ..... |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | 1,273,726,757 | 0 | 0 | 0 | 0 | 0 | 4,852,466 | 4,852,466 | 0 | 0 | 0 | 0 |
| 6099999. Total - Unaffiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 9,999,734 | 9,999,734 | 0 | 0 | 0 | 0 |
| 6199999. Total - Affiliated | | | | | | | | 1,280,700,679 | 0 | 0 | 0 | 0 | 0 | 11,826,388 | 11,826,388 | 0 | 0 | 0 | 0 |
| 6299999 - Totals | | | | | | | | 1,307,568,035 | 0 | 0 | 0 | 0 | 0 | 21,826,122 | 21,826,122 | 0 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|---|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3136AU-08-5 | FNR 2016-98 BZ 4.000% 01/25/57 | | 03/01/2024 | Interest Capitalization | | 110,949 | 110,949 | 0 | 1.A |
| 0909999999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 110,949 | 110,949 | 0 | XXX |
| 10112R-AW-4 | BOSTON PROPERTIES LP 3.800% 02/01/24 | | 01/04/2024 | BARCLAYS | | 649,025 | 650,000 | 10,772 | 2.B FE |
| 29273V-AW-0 | ENERGY TRANSFER EQUITY LP 5.950% 05/15/54 | | 01/10/2024 | RBC/DAIN | | 4,976,150 | 5,000,000 | 0 | 2.B FE |
| 404119-CW-7 | HCA INC 6.100% 04/01/64 | | 02/20/2024 | BANK of AMERICA SEC | | 9,938,000 | 10,000,000 | 0 | 2.C FE |
| 665501-AN-2 | NORTHERN NAT GAS 5.625% 02/01/54 | | 01/29/2024 | BANK of AMERICA SEC | | 3,999,400 | 4,000,000 | 0 | 1.G FE |
| 665789-BA-0 | NORTHERN STATES PWR 4.200% 09/01/48 | | 01/05/2024 | KEY BANC-MCDONALD | | 1,220,190 | 1,500,000 | 22,400 | 1.E FE |
| 68235P-AL-2 | ONE GAS INC 1.100% 03/11/24 | | 02/14/2024 | BARCLAYS | | 997,090 | 1,000,000 | 4,736 | 1.G 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 |
| 73102Q-AA-4 | POLAR TANKERS INC 5.951% 05/10/37 | | 01/30/2024 | SEAPORT GROUP LLC | | 9,173,404 | 8,885,169 | 118,970 | 1.F FE |
| 91731K-AA-8 | USB CAPITAL IX 6.596% Perpet | | 03/27/2024 | SEAPORT GROUP LLC | | 10,250,000 | 12,500,000 | 174,051 | 2.B FE |
| 06237M-AA-1 | BANK GOSPODARSTWA KRAJOW AGENCY DEBENTURES 5.375% 05/22/33 | D | 01/17/2024 | JPM FUNDS RECAP | | 8,024,000 | 8,000,000 | 68,083 | 1.G FE |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 51,226,670 | 53,535,169 | 436,812 | XXX |
| 2509999997 | Total - Bonds - Part 3 | | | | | 51,337,619 | 53,646,118 | 436,812 | XXX |
| 2509999998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 2509999999 | Total - Bonds | | | | | 51,337,619 | 53,646,118 | 436,812 | XXX |
| #80AFA-RM-S | 80 Acres Farms Series B-2 | | 02/06/2024 | PRIVATE PLACEMENT | 369,223.000 | 10,000,003 | 0.00 | 0 | 6.* |
| 4019999999 | Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | 10,000,003 | XXX | 0 | XXX |
| 4509999997 | Total - Preferred Stocks - Part 3 | | | | | 10,000,003 | XXX | 0 | XXX |
| 4509999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999 | Total - Preferred Stocks | | | | | 10,000,003 | XXX | 0 | XXX |
| 02215L-20-9 | ALTUS MIDSTREAM CO -A COMMON | | 03/14/2024 | Various | 9,675.000 | 339,706 | | 0 | |
| 075887-10-9 | BECTON DICKINSON | | 03/25/2024 | Various | 8,716.000 | 2,064,786 | | 0 | |
| 097023-10-5 | BOEING CO | | 02/13/2024 | Various | 2,016.000 | 437,719 | | 0 | |
| 12510Q-10-0 | CCC INTELLIGENT SOLUTIONS HO COMMON | | 02/28/2024 | ROBERT W. BAIRD | 21,940.000 | 253,966 | | 0 | |
| 22002T-10-8 | CORPORATE OFFICE PROPERTIES REIT | | 02/28/2024 | VIRTU FINANCIAL | 2,260.000 | 53,982 | | 0 | |
| 25809K-10-5 | DOORDASH INC - A COMMON | | 03/14/2024 | PRIVATE EQUITY DIST | 3,710.000 | 483,821 | | 0 | |
| 29336T-10-0 | ENLINK MIDSTREAM LLC | | 02/06/2024 | CAPITAL ONE SECURITIES | 18,072.000 | 211,533 | | 0 | |
| 293792-10-7 | ENTERPRISE PRODUCTS PARTNERS | | 03/18/2024 | Fearnley Inc | 14,983.000 | 431,510 | | 0 | |
| 379577-20-8 | GLOBUS MEDICAL INC - A | | 02/29/2024 | Various | 8,500.000 | 465,953 | | 0 | |
| 428103-10-5 | HESS MIDSTREAM LP - CLASS A COMMON | | 02/07/2024 | Various | 16,423.000 | 535,769 | | 0 | |
| 49456B-10-1 | KINDER MORGAN | | 03/18/2024 | Various | 67,544.000 | 1,180,166 | | 0 | |
| 500688-10-6 | KOSMOS ENERGY LTD COMMON | | 03/08/2024 | Various | 169,559.000 | 945,071 | | 0 | |
| 55336V-10-0 | MPLX LP LIMITED PARTNERS | | 01/22/2024 | Various | 15,041.000 | 558,371 | | 0 | |
| 56117J-10-0 | MALIBU BOATS INC - A COMMON | | 01/30/2024 | JEFFERIES & CO | 193.000 | 8,290 | | 0 | |
| 570535-10-4 | MARKEL CORP COMMON | | 02/02/2024 | Various | 104.000 | 145,884 | | 0 | |
| 584918-10-4 | MICROSOFT CORP | | 01/11/2024 | Various | 1,241.000 | 464,281 | | 0 | |
| 65342K-10-5 | NEXTDECADE CORP COMMON | | 03/11/2024 | Various | 99,391.000 | 489,665 | | 0 | |
| 682680-10-3 | ONEOK INC | | 02/05/2024 | Various | 5,729.000 | 394,546 | | 0 | |
| 74340E-10-3 | PROGYNY INC COMMON | | 02/28/2024 | JEFFERIES & CO | 11,050.000 | 379,368 | | 0 | |
| 808513-10-5 | SCHWAB CORP | | 01/17/2024 | S.G. COWEN TDR CSA | 3,589.000 | 226,771 | | 0 | |
| 854502-10-1 | STANLEY BLACK & DECKER INC | | 02/02/2024 | Various | 3,543.000 | 325,243 | | 0 | |
| 882508-10-4 | TEXAS INSTRUMENTS | | 02/08/2024 | S.G. COWEN TDR CSA | 566.000 | 90,725 | | 0 | |
| 947890-10-9 | WEBSTER FINANCIAL CORP | | 02/28/2024 | VIRTU FINANCIAL | 1,130.000 | 53,393 | | 0 | |
| 958669-10-3 | WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS | | 01/02/2024 | CAPITAL ONE SECURITIES | 10,378.000 | 299,929 | | 0 | |
| 969457-10-0 | WILLIAMS COS INC | | 03/26/2024 | Various | 10,021.000 | 358,711 | | 0 | |
| 981475-10-6 | WORLD FUEL SERVICES CORP | | 01/18/2024 | Pickering Energy Part Research | 8,387.000 | 184,110 | | 0 | |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|----------------------|-----------------------------------|---------------------------|-----------------------|-----------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 000000-00-0 | GIBSON ENERGY INC ..... | ..... | ....02/16/2024 | BMO CAPITAL MARKETS CORP EQ |12,000.000 |186,226 ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | PEMBINA PIPELINE CORP ..... | ..... | ....03/13/2024 | Various |13,357.000 |476,957 ..... | ..... | .....0 ..... | ..... |
| 29250N-10-5 | ENBRIDGE INC ..... | ..... | ....01/02/2024 | NAT BK FINANCIAL EQ |1,820.000 |66,055 ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | TC ENERGY CORP ..... | ..... | ....03/20/2024 | ALTA CORP CAPITAL |2,000.000 |81,086 ..... | ..... | .....0 ..... | ..... |
| 000000-00-0 | TC ENERGY CORP ..... | ..... | ....01/02/2024 | Stock Dividend |1,982.600 |0 ..... | ..... | .....0 ..... | ..... |
| G0LAR2-34-5 | GOLAR LNG LTD COMMON | D..... |03/20/2024 | Various |43,584.000 |916,261 ..... | ..... | .....0 ..... | ..... |
| 874039-10-0 | TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS | D..... |03/27/2024 | Various |12,587.000 |1,783,216 ..... | ..... | .....0 ..... | ..... |
| 92932M-10-1 | WNS HOLDINGS LTD-ADR RECEIPTS | D..... |02/28/2024 | RAYMOND JAMES |950.000 |54,716 ..... | ..... | .....0 ..... | ..... |
| G2415A-11-3 | COOL CO LTD COMMON | D..... |03/20/2024 | Various |26,181.000 |312,444 ..... | ..... | .....0 ..... | ..... |
| G4209G-20-7 | GULF KEYSTONE PETROLEUM LTD COMMON | B..... |02/16/2024 | JPM FUNDS RECAP |780,238.000 |993,470 ..... | ..... | .....0 ..... | ..... |
| G98196-10-1 | WNS HOLDINGS LTD WNS HOLDING | D..... |03/27/2024 | Tax Free Exchange |9,680.000 |631,287 ..... | ..... | .....0 ..... | ..... |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 16,884,987 | XXX | 0 | XXX |
| 056823-38-8 | BGF EM EQUITIES FUND-INST MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |16,456.391 |300,000 ..... | ..... | .....0 ..... | ..... |
| 115233-20-7 | BROWN ADV SUSTAIN GRW-INST MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |60,431.801 |2,995,060 ..... | ..... | .....0 ..... | ..... |
| 128119-88-0 | CALAMOS MKRT NEU INC-I MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |7,940.970 |113,000 ..... | ..... | .....0 ..... | ..... |
| 25264S-84-1 | DIAMOND HILL LONG/SHORT-I MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |7,372.401 |234,000 ..... | ..... | .....0 ..... | ..... |
| 256219-10-6 | DODGE & COX STOCK MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |545.313 |134,060 ..... | ..... | .....0 ..... | ..... |
| 72201F-49-0 | PIMCO E/M LQ. CUR & BND-INST MUTUAL FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |44,990.549 |476,080 ..... | ..... | .....0 ..... | ..... |
| 89154Q-18-2 | TOUCHSTONE INTERNATIONAL EQUITY-Y ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |1,023.434 |15,840 ..... | ..... | .....0 ..... | ..... |
| 89154Q-22-4 | TOUCHSTONE SMALL COMPANY-Y ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |25,882.131 |245,591 ..... | ..... | .....0 ..... | ..... |
| 89154W-78-3 | TOUCHSTONE ACTIVE BOND - CLASS I ..... | ..... | ....01/25/2024 | PCG Model Accts |31,082.530 |290,036 ..... | ..... | .....0 ..... | ..... |
| 89154W-79-1 | TOUCHSTONE CORE BOND FUND-Y ..... | ..... | ....03/28/2024 | TOUCHSTONE SECURITIES |16,474.770 |165,874 ..... | ..... | .....0 ..... | ..... |
| 89154W-81-7 | TOUCHSTONE HIGH YIELD-Y ..... | ..... | ....03/28/2024 | TOUCHSTONE SECURITIES |4,897.362 |40,753 ..... | ..... | .....0 ..... | ..... |
| 89154X-22-9 | TOUCHSTONE FOCUSED EQUITY FUND CLASS Y ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |47,925.588 |469,845 ..... | ..... | .....0 ..... | ..... |
| 89154X-44-3 | TOUCHSTONE VALUE FUND CLASS Y ..... | ..... | ....03/28/2024 | TOUCHSTONE SECURITIES |5,661.008 |60,686 ..... | ..... | .....0 ..... | ..... |
| 89154X-53-4 | TOUCHSTONE MID CAP GROWTH - Y ..... | ..... | ....03/28/2024 | TOUCHSTONE SECURITIES |4,350.219 |112,845 ..... | ..... | .....0 ..... | ..... |
| 89154X-63-3 | TOUCHSTONE LARGE CAP GROWTH FUND CLASS I ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |2,344.446 |68,815 ..... | ..... | .....0 ..... | ..... |
| 89155H-37-1 | TOUCHSTONE MID CAP VALUE FUND CLASS Y ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |10,563.593 |125,274 ..... | ..... | .....0 ..... | ..... |
| 89155H-82-7 | TOUCHSTONE SANDS CAPITAL SELECT CLASS Y ..... | ..... | ....03/22/2024 | TOUCHSTONE SECURITIES |32,744.681 |408,476 ..... | ..... | .....0 ..... | ..... |
| 89155T-66-4 | TOUCHSTONE ULTRA SHORT FIXED CLASS Y ..... | ..... | ....03/28/2024 | TOUCHSTONE SECURITIES |57,952.000 |527,774 ..... | ..... | .....0 ..... | ..... |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 6,784,009 | XXX | 0 | XXX |
| 464287-62-2 | ISHARES RUSSELL 1000 INDEX ..... | ..... | ....02/01/2024 | PCG Model Accts |0.331 |89 ..... | ..... | .....0 ..... | ..... |
| 46432F-33-9 | ISHARES CORE MSCI EAFE ETF CLOSED END FUND ..... | ..... | ....01/25/2024 | PCG Model Accts |88,250.000 |13,403,540 ..... | ..... | .....0 ..... | ..... |
| 78462F-10-3 | SPDR TRUST SERIES 1 ..... | ..... | ....03/26/2024 | VIRTU FINANCIAL |10,167.000 |5,295,204 ..... | ..... | .....0 ..... | ..... |
| 92206C-66-4 | Vanguard Long-Term Corp Bond CLOSED END FUND ..... | ..... | ....03/07/2024 | S.G. COWEN TDR CSA |100,000.000 |8,364,960 ..... | ..... | .....0 ..... | ..... |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | 27,063,793 | XXX | 0 | XXX |
| 89157W-70-7 | TOUCHSTONE SECURITIZED INCOME ETF ..... | ..... | ....03/01/2024 | PRIVATE PLACEMENT |969,973.000 |25,017,464 ..... | ..... | .....0 ..... | ..... |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | 25,017,464 | XXX | 0 | XXX |
| 30304*-10-0 | FABRIC FABRIC TECHNOLOGIES INC ..... | ..... | ....03/04/2024 | Capital Contribution |0.000 |4,000,000 ..... | ..... | .....0 ..... | ..... |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 4,000,000 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 79,750,253 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 79,750,253 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 89,750,256 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 141,087,875 | XXX | 436,812 | XXX |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--|--------------|------------------|---------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| ..36202K-JV-5 | G2 G2 8696 3.625% 09/20/25 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 378 | 378 | 389 | 372 | 0 | 6 | 0 | 6 | 0 | 378 | 0 | 0 | 0 | 2 | 09/20/2025 | 1.A |
| ..36203L-4H-2 | GNMA GN 352824 6.500% 04/15/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 832 | 832 | 716 | 834 | 0 | (2) | 0 | (2) | 0 | 832 | 0 | 0 | 0 | 9 | 04/15/2024 | 1.A |
| ..36204K-EA-7 | GNMA GN 371929 6.500% 03/15/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 244 | 244 | 219 | 244 | 0 | 0 | 0 | 0 | 0 | 244 | 0 | 0 | 0 | 3 | 03/15/2024 | 1.A |
| ..36204N-FK-8 | GNMA 30 YR GN 374670 6.500% 02/15/24 ..... | ..... | 01/01/2024 | Paydown ..... | ..... | 33 | 33 | 29 | 33 | 0 | 0 | 0 | 0 | 0 | 33 | 0 | 0 | 0 | 0 | 02/15/2024 | 1.A |
| ..36204Q-CC-2 | GNMA 30 YR GN 376367 6.500% 01/15/24 ..... | ..... | 01/01/2024 | Paydown ..... | ..... | 14 | 14 | 13 | 14 | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 0 | 01/15/2024 | 1.A |
| ..36204Q-EA-4 | GNMA 30 YR GN 376429 6.500% 03/15/24 ..... | ..... | 01/01/2024 | Paydown ..... | ..... | 69 | 69 | 59 | 69 | 0 | 0 | 0 | 0 | 0 | 69 | 0 | 0 | 0 | 0 | 03/15/2024 | 1.A |
| ..36205B-LD-2 | GNMA 30 YR GN 385624 7.500% 05/15/24 ..... | ..... | 02/01/2024 | Paydown ..... | ..... | 70 | 70 | 67 | 70 | 0 | (1) | 0 | (1) | 0 | 70 | 0 | 0 | 0 | 1 | 05/15/2024 | 1.A |
| ..36205J-QF-5 | GNMA 30 YR GN 392054 6.500% 04/15/24 ..... | ..... | 01/01/2024 | Paydown ..... | ..... | 27 | 27 | 23 | 28 | 0 | 0 | 0 | 0 | 0 | 27 | 0 | 0 | 0 | 0 | 04/15/2024 | 1.A |
| ..36207N-D4-3 | GNMA GN 436723 7.500% 11/15/26 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 1,801 | 1,801 | 1,869 | 1,836 | 0 | (35) | 0 | (35) | 0 | 1,801 | 0 | 0 | 0 | 23 | 11/15/2026 | 1.A |
| ..36210E-7C-7 | GNMA 30 YR GN 490591 7.000% 09/15/28 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 569 | 569 | 582 | 582 | 0 | (13) | 0 | (13) | 0 | 569 | 0 | 0 | 0 | 7 | 09/15/2028 | 1.A |
| ..36225C-EV-4 | GNMA ARM G2 80147 4.000% 12/20/27 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 184 | 184 | 189 | 180 | 0 | 4 | 0 | 4 | 0 | 184 | 0 | 0 | 0 | 1 | 12/20/2027 | 1.A |
| ..38373V-N8-9 | GNMA - CMO 2002-81 Z 6.112% 09/16/42 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 9,715 | 9,715 | 9,613 | 9,687 | 0 | 28 | 0 | 28 | 0 | 9,715 | 0 | 0 | 0 | 99 | 09/16/2042 | 1.A |
| ..38373Y-6Z-2 | GNMA - CMO 2003-16 Z 5.672% 02/16/44 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 14,826 | 14,826 | 14,308 | 14,659 | 0 | 168 | 0 | 168 | 0 | 14,826 | 0 | 0 | 0 | 140 | 02/16/2044 | 1.A |
| ..690353-3F-2 | DFC AGENCY DEBENTURES 5.490% 06/15/28 ..... | ..... | 03/15/2024 | Redemption 100.0000 ..... | ..... | 100,909 | 100,909 | 100,909 | 100,909 | 0 | 0 | 0 | 0 | 0 | 100,909 | 0 | 0 | 0 | 1,383 | 06/15/2028 | 1.A |
| ..690353-5H-6 | DFC AGENCY DEBENTURES 5.490% 04/20/35 ..... | ..... | 01/22/2024 | Redemption 100.0000 ..... | ..... | 18,600 | 18,600 | 18,600 | 18,600 | 0 | 0 | 0 | 0 | 0 | 18,600 | 0 | 0 | 0 | 258 | 04/20/2035 | 1.A |
| ..90376P-BG-5 | INT DEV FIN CORP AGENCY DEBENTURES 5.500% 06/20/28 ..... | ..... | 03/20/2024 | Redemption 100.0000 ..... | ..... | 96,154 | 96,154 | 96,154 | 96,154 | 0 | 0 | 0 | 0 | 0 | 96,154 | 0 | 0 | 0 | 1,318 | 06/20/2028 | 1.A |
| 0109999999 Subtotal - Bonds - U.S. Governments | | | | | | 244,425 | 244,425 | 243,739 | 244,271 | 0 | 155 | 0 | 155 | 0 | 244,425 | 0 | 0 | 0 | 3,244 | XXX | XXX |
| ..3128MT-PK-8 | FGCI FG H01326 5.500% 08/01/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 1,469 | 1,469 | 1,462 | 1,469 | 0 | 7 | 0 | 7 | 0 | 1,469 | 0 | 0 | 0 | 13 | 08/01/2035 | 1.A |
| ..3128PP-M3-4 | FGLMC FG J10378 4.500% 07/01/24 ..... | ..... | 02/01/2024 | Paydown ..... | ..... | 1,954 | 1,954 | 1,994 | 1,955 | 0 | 0 | 0 | 0 | 0 | 1,954 | 0 | 0 | 0 | 11 | 07/01/2024 | 1.A |
| ..3128PP-MJ-9 | FGLMC J10361 4.500% 07/01/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 2,193 | 2,193 | 2,242 | 2,195 | 0 | (2) | 0 | (2) | 0 | 2,193 | 0 | 0 | 0 | 16 | 07/01/2024 | 1.A |
| ..3128PR-LS-6 | FG FG J12137 4.500% 05/01/25 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 5,703 | 5,703 | 5,920 | 5,742 | 0 | (39) | 0 | (39) | 0 | 5,703 | 0 | 0 | 0 | 43 | 05/01/2025 | 1.A |
| ..3132G7-H3-2 | FG FG U80250 3.500% 03/01/33 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 21,558 | 21,558 | 22,664 | 22,181 | 0 | (623) | 0 | (623) | 0 | 21,558 | 0 | 0 | 0 | 122 | 03/01/2033 | 1.A |
| ..3136A3-EE-7 | FNR 2011-143 PZ 4.500% 01/25/42 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 94,239 | 94,239 | 103,010 | 98,133 | 0 | (3,894) | 0 | (3,894) | 0 | 94,239 | 0 | 0 | 0 | 723 | 01/25/2042 | 1.A |
| ..3136A5-3Z-7 | FNR 2012-51 TP 3.500% 03/25/41 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 88,821 | 88,821 | 89,559 | 89,559 | 0 | (738) | 0 | (738) | 0 | 88,821 | 0 | 0 | 0 | 493 | 03/25/2041 | 1.A |
| ..3136AH-VS-6 | FNR 2013-136 CZ 3.500% 01/25/44 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 43,292 | 43,292 | 36,766 | 39,550 | 0 | 3,743 | 0 | 3,743 | 0 | 43,292 | 0 | 0 | 0 | 275 | 01/25/2044 | 1.A |
| ..3137A5-Y4-7 | FNMA FN 323031 6.000% 04/01/28 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,865 | 3,865 | 3,907 | 3,911 | 0 | (46) | 0 | (46) | 0 | 3,865 | 0 | 0 | 0 | 40 | 04/01/2028 | 1.A |
| ..3137A6-6S-6 | FHR FHR 3798 AY 3.500% 01/15/26 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 15,152 | 15,152 | 16,258 | 15,271 | 0 | (119) | 0 | (119) | 0 | 15,152 | 0 | 0 | 0 | 87 | 01/15/2026 | 1.A |
| ..3137B3-KM-9 | FHR FHR 4223 CL 3.000% 07/15/43 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 43,367 | 43,367 | 42,982 | 43,145 | 0 | 222 | 0 | 222 | 0 | 43,367 | 0 | 0 | 0 | 219 | 07/15/2043 | 1.A |
| ..3137BC-6T-0 | FHR FHR 4361 IV 3.500% 05/15/44 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 35,074 | 35,074 | 34,804 | 34,929 | 0 | 145 | 0 | 145 | 0 | 35,074 | 0 | 0 | 0 | 241 | 05/15/2044 | 1.A |
| ..3137F3-KA-1 | FHR FHR 4768 ZQ 4.000% 10/15/47 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 68,892 | 68,892 | 69,728 | 69,892 | 0 | (836) | 0 | (836) | 0 | 68,892 | 0 | 0 | 0 | 461 | 10/15/2047 | 1.A |
| ..3138E0-YE-3 | FN FN AJ7908 3.000% 01/01/27 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 61,428 | 61,428 | 59,671 | 60,582 | 0 | 846 | 0 | 846 | 0 | 61,428 | 0 | 0 | 0 | 290 | 01/01/2027 | 1.A |
| ..3138W9-JV-3 | FN FN AS0275 3.000% 08/01/33 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 69,468 | 69,468 | 69,392 | 69,368 | 0 | 100 | 0 | 100 | 0 | 69,468 | 0 | 0 | 0 | 388 | 08/01/2033 | 1.A |
| ..3139J2-TL-3 | FNR 2003-20 MZ 5.750% 03/25/33 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 64,955 | 64,955 | 62,368 | 63,754 | 0 | 1,201 | 0 | 1,201 | 0 | 64,955 | 0 | 0 | 0 | 733 | 03/25/2033 | 1.A |
| ..3139JU-A6-0 | FNW 2003-W19 1A7 5.620% 11/25/33 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 40,645 | 40,645 | 43,722 | 42,205 | 0 | (1,561) | 0 | (1,561) | 0 | 40,645 | 0 | 0 | 0 | 382 | 11/25/2033 | 1.A |
| ..3139JU-AK-9 | FNW 2003-W17 1A7 5.750% 08/25/33 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 73,053 | 73,053 | 79,399 | 76,922 | 0 | (3,870) | 0 | (3,870) | 0 | 73,053 | 0 | 0 | 0 | 673 | 08/25/2033 | 1.A |
| ..3139AR-VW-6 | FHLMC FHR 2758 ZG 5.500% 03/15/34 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 50,563 | 50,563 | 49,079 | 49,913 | 0 | 650 | 0 | 650 | 0 | 50,563 | 0 | 0 | 0 | 521 | 03/15/2034 | 1.A |
| ..31397Q-3L-0 | FNR 2010-149 ZC 4.500% 01/25/41 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 297,013 | 297,013 | 322,800 | 307,633 | 0 | (10,620) | 0 | (10,620) | 0 | 297,013 | 0 | 0 | 0 | 2,256 | 01/25/2041 | 1.A |
| ..31398F-WS-6 | FNR 2009-95 EY 4.000% 11/25/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 71,636 | 71,636 | 67,763 | 71,372 | 0 | 265 | 0 | 265 | 0 | 71,636 | 0 | 0 | 0 | 452 | 11/25/2024 | 1.A |
| ..31398M-BZ-8 | FNMA 2010-9 B 4.000% 02/25/25 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 19,437 | 19,437 | 18,599 | 19,364 | 0 | 73 | 0 | 73 | 0 | 19,437 | 0 | 0 | 0 | 121 | 02/25/2025 | 1.A |
| ..31398R-CD-5 | FNR 2010-43 BM 3.500% 05/25/25 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 106,297 | 106,297 | 95,833 | 105,374 | 0 | 923 | 0 | 923 | 0 | 106,297 | 0 | 0 | 0 | 615 | 05/25/2025 | 1.A |
| ..31412S-D3-6 | FN FN 933122 5.500% 01/01/38 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 323 | 323 | 327 | 333 | 0 | (10) | 0 | (10) | 0 | 323 | 0 | 0 | 0 | 3 | 01/01/2038 | 1.A |
| ..31416M-W4-2 | FNMA FN AA4266 4.500% 05/01/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,837 | 3,837 | 3,931 | 3,837 | 0 | 3 | 0 | 3 | 0 | 3,837 | 0 | 0 | 0 | 27 | 05/01/2024 | 1.A |
| ..31416R-VA-8 | FNMA FN AA7808 4.000% 08/01/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 24,246 | 24,246 | 24,173 | 24,180 | 0 | 65 | 0 | 65 | 0 | 24,246 | 0 | 0 | 0 | 166 | 08/01/2024 | 1.A |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|---|--|--------------|------------------|---------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|-------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol | |
| ..31417C-QF-5 | FN FN AB5853 3.000% 08/01/32 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 30,347 | 30,347 | 30,147 | 30,191 |0 |156 |0 |156 |0 | 30,347 |0 |0 |0 |150 | 08/01/2032 | 1.A | ..... |
| ..31417K-ZN-0 | FNMA FN AC1648 4.000% 09/01/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 17,994 | 17,994 | 17,977 | 17,949 |0 |44 |0 |44 |0 | 17,994 |0 |0 |0 |124 | 09/01/2024 | 1.A | ..... |
| ..31417V-RS-4 | FNMA FN AC8596 4.000% 01/01/25 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 29,510 | 29,510 | 29,830 | 29,503 |0 |7 |0 |7 |0 | 29,510 |0 |0 |0 |198 | 01/01/2025 | 1.A | ..... |
| ..31417Y-E3-7 | FNMA FN MA0153 4.500% 08/01/24 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 5,917 | 5,917 | 6,087 | 5,919 |0 |(2) |0 |(2) |0 | 5,917 |0 |0 |0 |44 | 08/01/2024 | 1.A | ..... |
| ..92812U-M2-1 | VASHSG 2013-C A 4.250% 10/25/43 ..... | ..... | 03/25/2024 | Redemption 100.0000 ..... | ..... | 28,318 | 28,318 | 28,318 | 28,318 |0 |0 |0 |0 |0 | 28,318 |0 |0 |0 |269 | 10/25/2043 | 1.A FE | ..... |
| 0909999999 Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,420,566 | 1,420,566 | 1,446,397 | 1,434,476 | 0 | (13,910) | 0 | (13,910) | 0 | 1,420,566 | 0 | 0 | 0 | 10,156 | XXX | XXX | |
| ..02148J-AD-9 | CWALT 2006-39CB 1A4 6.000% 01/25/37 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 10,119 | 9,696 | 8,204 | 7,223 |0 |2,896 |0 |2,896 |0 | 10,119 |0 |0 |0 |121 | 01/25/2037 | 1.A FM | ..... |
| ..02660T-ER-0 | AHM 2005-2 5A1 5.564% 09/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 1,544 | 1,544 | 1,416 | 1,388 |0 |156 |0 |156 |0 | 1,544 |0 |0 |0 |7 | 09/25/2035 | 1.A FM | ..... |
| ..02665U-AA-3 | AHAR 2014-SFR2 A 3.786% 10/17/36 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 1,845,783 | 1,845,783 | 1,818,673 | 1,833,325 |0 |12,458 |0 |12,458 |0 | 1,845,783 |0 |0 |0 |17,437 | 10/17/2036 | 1.A FE | ..... |
| ..02666A-AG-3 | AHAR 2015-SFR1 XS 0.000% 04/17/52 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 0 | 0 | 0 | 0 |0 |0 |0 |0 |0 | 0 |0 |0 |0 |0 | 04/17/2052 | 6. * | ..... |
| ..02666B-AA-4 | AHAR 2015-SFR2 A 3.732% 10/17/52 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 105,341 | 105,341 | 103,004 | 103,928 |0 |1,413 |0 |1,413 |0 | 105,341 |0 |0 |0 |655 | 10/17/2052 | 1.A FE | ..... |
| ..02666B-AG-1 | AHAR 2015-SFR2 XS 0.000% 10/17/52 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 0 | 0 | 0 | 0 |0 |0 |0 |0 |0 | 0 |0 |0 |0 |0 | 10/17/2052 | 6. * | ..... |
| ..05946X-E7-4 | BAFC 2005-5 2A1 5.500% 09/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 2,255 | 2,255 | 2,248 | 2,271 |0 |(15) |0 |(15) |0 | 2,255 |0 |0 |0 |20 | 09/25/2035 | 1.A FM | ..... |
| ..05946X-S6-1 | BAFC 2005-7 3A1 5.750% 11/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 72,613 | 72,613 | 72,014 | 72,190 |0 |423 |0 |423 |0 | 72,613 |0 |0 |0 |370 | 11/25/2035 | 1.A FM | ..... |
| ..05946X-UG-2 | BAFC 2005-7 4A3 5.750% 11/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,284 | 3,284 | 3,216 | 3,265 |0 |19 |0 |19 |0 | 3,284 |0 |0 |0 |31 | 11/25/2035 | 1.A FM | ..... |
| ..05946X-ZZ-9 | BAFC 2005-4 2A1 5.500% 08/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 2,934 | 2,934 | 2,791 | 2,852 |0 |82 |0 |82 |0 | 2,934 |0 |0 |0 |27 | 08/25/2035 | 1.A FM | ..... |
| ..059515-BF-2 | BAFC 2007-3 XA2 5.500% 09/25/34 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 9,638 | 9,861 | 8,256 | 8,707 |0 |931 |0 |931 |0 | 9,638 |0 |0 |0 |108 | 09/25/2034 | 1.A FM | ..... |
| ..10112R-AW-4 | BOSTON PROPERTIES LP 3.800% 02/01/24 ..... | ..... | 02/01/2024 | Maturity ..... | ..... | 650,000 | 650,000 | 649,025 | 0 |0 |975 |0 |975 |0 | 650,000 |0 |0 |0 |12,350 | 02/01/2024 | 2.B FE | ..... |
| ..1248MG-AX-2 | CBASS 2007-CB1 AF1B 3.194% 01/25/37 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 5,925 | 5,925 | 3,466 | 1,412 |0 |4,513 |0 |4,513 |0 | 5,925 |0 |0 |0 |13 | 01/25/2037 | 1.A FM | ..... |
| ..12653T-AA-9 | CSMC 2018-J1 A1 3.500% 02/25/48 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 54,556 | 54,556 | 53,286 | 52,192 |0 |2,364 |0 |2,364 |0 | 54,556 |0 |0 |0 |331 | 02/25/2048 | 1.A | ..... |
| ..12667G-AH-6 | CWALT 2005-13CB A8 5.500% 05/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 5,271 | 5,264 | 4,758 | 4,665 |0 |606 |0 |606 |0 | 5,271 |0 |0 |0 |45 | 05/25/2035 | 1.A FM | ..... |
| ..12667G-PV-9 | CWALT 2005-20CB 1A3 5.500% 07/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,876 | 3,882 | 3,511 | 2,861 |0 |1,015 |0 |1,015 |0 | 3,876 |0 |0 |0 |33 | 07/25/2035 | 1.A FM | ..... |
| ..12667G-PW-7 | CWALT 2005-20CB 1A4 5.500% 07/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 18,482 | 18,511 | 17,600 | 14,231 |0 |4,251 |0 |4,251 |0 | 18,482 |0 |0 |0 |158 | 07/25/2035 | 1.A FM | ..... |
| ..12667G-XD-0 | CWALT 2005-28CB 2A4 5.750% 08/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 16,853 | 17,111 | 11,736 | 11,736 |0 |5,117 |0 |5,117 |0 | 16,853 |0 |0 |0 |155 | 08/25/2035 | 1.A FM | ..... |
| ..12668A-AL-9 | CWALT 2005-47CB A11 5.500% 10/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 18,230 | 18,159 | 15,270 | 10,238 |0 |7,992 |0 |7,992 |0 | 18,230 |0 |0 |0 |243 | 10/25/2035 | 1.A FM | ..... |
| ..12668A-NW-1 | CWALT 2005-54CB 1A4 5.500% 11/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 1,154 | 3,463 | 3,243 | 2,658 |0 |(1,504) |0 |(1,504) |0 | 1,154 |0 |0 |0 |42 | 11/25/2035 | 1.A FM | ..... |
| ..12668B-YF-4 | CWALT 2006-7CB 1A14 6.000% 05/25/36 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 2,677 | 2,615 | 2,123 | 1,183 |0 |1,494 |0 |1,494 |0 | 2,677 |0 |0 |0 |28 | 05/25/2036 | 1.A FM | ..... |
| ..126694-JX-7 | CWHL 2005-24 A7 5.500% 11/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 237 | 296 | 251 | 169 |0 |67 |0 |67 |0 | 237 |0 |0 |0 |3 | 11/25/2035 | 1.A FM | ..... |
| ..17309A-AD-1 | CWALT 2006-A1 1A4 5.750% 04/25/36 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 50,787 | 34,338 | 31,630 | 33,479 |0 |17,308 |0 |17,308 |0 | 50,787 |0 |0 |0 |353 | 04/25/2036 | 2.B FM | ..... |
| ..17312H-AE-9 | CRMSI 2007-2 A5 7.152% 06/25/37 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 52,194 | 52,193 | 51,539 | 52,194 |0 |656 |0 |656 |0 | 52,194 |0 |0 |0 |400 | 06/25/2037 | 1.A FM | ..... |
| ..17322N-AA-2 | CMLTI 2014-J1 A1 3.500% 06/25/44 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,545 | 3,545 | 3,584 | 3,592 |0 |(47) |0 |(47) |0 | 3,545 |0 |0 |0 |21 | 06/25/2044 | 1.A | ..... |
| ..225458-PR-3 | CSFB 2005-4 2A4 5.500% 06/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 7,443 | 7,444 | 6,993 | 5,474 |0 |1,970 |0 |1,970 |0 | 7,443 |0 |0 |0 |68 | 06/25/2035 | 1.E FM | ..... |
| ..251510-ML-4 | DBALT 2006-AB1 A3 6.365% 02/25/36 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 25,975 | 25,975 | 23,754 | 24,005 |0 |1,970 |0 |1,970 |0 | 25,975 |0 |0 |0 |174 | 02/25/2036 | 1.A FM | ..... |
| ..29278N-AM-5 | ENERGY TRANSFER PARTNERS 5.875% 01/15/24 ..... | ..... | 01/15/2024 | Maturity ..... | ..... | 900,000 | 900,000 | 899,208 | 899,876 |0 |124 |0 |124 |0 | 900,000 |0 |0 |0 |26,438 | 01/15/2024 | 2.C FE | ..... |
| ..3622MW-AH-6 | GSR 2007-3F 2A7 5.750% 05/25/37 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 7,033 | 7,327 | 6,980 | 7,334 |0 |(301) |0 |(301) |0 | 7,033 |0 |0 |0 |55 | 05/25/2037 | 4.A FM | ..... |
| ..362334-CZ-5 | GSR 2006-2F 2A13 5.750% 02/25/36 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,050 | 3,137 | 3,050 | 2,941 |0 |(662) |0 |(662) |0 | 3,050 |0 |0 |0 |30 | 02/25/2036 | 3.C FM | ..... |
| ..362341-MR-7 | GSAMP 2005-7F 2A6 5.500% 09/25/35 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 3,748 | 3,748 | 3,568 | 3,630 |0 |118 |0 |118 |0 | 3,748 |0 |0 |0 |33 | 09/25/2035 | 1.A FM | ..... |
| ..37045X-CR-5 | GENERAL MOTORS FINL CO 5.100% 01/17/24 ..... | ..... | 01/17/2024 | Maturity ..... | ..... | 700,000 | 700,000 | 699,412 | 699,671 |0 |329 |0 |329 |0 | 700,000 |0 |0 |0 |17,850 | 01/17/2024 | 2.B FE | ..... |
| ..40438R-OG-9 | HSBC BANK USA NA 5.780% 01/19/24 ..... | ..... | 01/19/2024 | Maturity ..... | ..... | 3,800,000 | 3,800,000 | 3,800,000 | 3,800,000 |0 |0 |0 |0 |0 | 3,800,000 |0 |0 |0 |56,169 | 01/19/2024 | 1.A FE | ..... |
| ..46412R-AD-7 | IIRIHE 2007-1 2A3 6.650% 08/25/37 ..... | ..... | 03/01/2024 | Paydown ..... | ..... | 60,587 | 60,587, | | | | | | | | | | | | | | | |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|--------------|------------------|---------------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| ..478160-AJ-3 | JOHNSON & JOHNSON 6.950% 09/01/29 | | 02/27/2024 | J P MORGAN SEC | | 2,799,900 | 2,500,000 | 2,693,015 | 2,570,217 |0 |(1,392) |0 |(1,392) |0 | 2,568,825 |0 |231,075 |231,075 |85,910 | 09/01/2029 | 1.C FE |
| ..52521H-AJ-2 | LMT 2006-9 1A9 5.750% 01/25/37 | | 03/01/2024 | Paydown | | 1,538 | 1,454 | 1,039 | 1,013 |0 |525 |0 |525 |0 | 1,538 |0 |0 |0 |9 | 01/25/2037 | 3.C FM |
| ..52523K-AJ-3 | LXS 2006-17 1F5 6.450% 12/25/42 | | 03/01/2024 | Paydown | | 0 | 2,464 | 1,937 | 2,300 |0 |(2,300) |0 |(2,300) |0 | 0 |0 |0 |0 |18 | 12/25/2042 | 1.A FM |
| ..559080-AJ-5 | MAGELLAN MIDSTREAM PRNTS 4.200% 03/15/45 MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36 | | 02/27/2024 | Tax Free Exchange | | 1,999,411 | 2,000,000 | 1,999,930 | 1,999,342 |0 |69 |0 |69 |0 | 1,999,411 |0 |0 |0 |37,800 | 03/15/2045 | 2.B FE |
| ..61749E-AF-4 | MSM 2007-3XS 2A5 6.207% 01/25/47 | | 03/01/2024 | Paydown | | 11,061 | 11,061 | 6,119 | 3,594 |0 |7,467 |0 |7,467 |0 | 11,061 |0 |0 |0 |18 | 10/25/2036 | 1.A FM |
| ..61752R-AL-6 | MSM 2007-3XS 2A5 6.207% 01/25/47 | | 03/01/2024 | Paydown | | 2,883 | 2,883 | 918 | 838 |0 |2,045 |0 |2,045 |0 | 2,883 |0 |0 |0 |7 | 01/25/2047 | 1.A FM |
| ..62942K-AA-4 | NRPM 2013-1 A1 3.250% 07/25/43 | | 03/01/2024 | Paydown | | 8,551 | 8,551 | 8,337 | 8,353 |0 |198 |0 |198 |0 | 8,551 |0 |0 |0 |47 | 07/25/2043 | 1.A |
| ..65538P-AF-5 | NAA 2007-1 1A5 6.347% 03/25/47 | | 03/01/2024 | Paydown | | 40,075 | 40,075 | 33,326 | 32,091 |0 |7,984 |0 |7,984 |0 | 40,075 |0 |0 |0 |255 | 03/25/2047 | 1.A FM |
| ..68235P-AL-2 | ONE GAS INC 1.100% 03/11/24 | | 03/11/2024 | Maturity | | 1,000,000 | 1,000,000 | 997,090 | 0 |0 |2,910 |0 |2,910 |0 | 1,000,000 |0 |0 |0 |5,500 | 03/11/2024 | 1.G FE |
| ..74922E-AF-6 | RALI 2006-QS6 1A6 6.250% 06/25/36 | | 03/01/2024 | Paydown | | 215 | 535 | 447 | 454 |0 |(239) |0 |(239) |0 | 215 |0 |0 |0 |6 | 06/25/2036 | 3.C FM |
| ..76111B-MD-7 | RALI 2005-QS16 A4 5.750% 11/25/35 | | 03/01/2024 | Paydown | | 84,979 | 89,440 | 80,966 | 80,496 |0 |4,483 |0 |4,483 |0 | 84,979 |0 |0 |0 |1,042 | 11/25/2035 | 2.B FM |
| ..76111B-XQ-6 | RALI 2006-QS3 1A12 6.000% 03/25/36 | | 03/01/2024 | Paydown | | 3,298 | 4,170 | 3,436 | 3,703 |0 |(405) |0 |(405) |0 | 3,298 |0 |0 |0 |39 | 03/25/2036 | 1.E FM |
| ..76112H-AD-9 | RAST 2006-A9CB A4 6.000% 09/25/36 | | 03/01/2024 | Paydown | | 0 | (4,259) | (2,957) | (1,349) |0 |1,349 |0 |1,349 |0 | 0 |0 |0 |0 |5 | 09/25/2036 | 1.A FM |
| ..81745D-AE-1 | SEMT 2013-9 A1 3.500% 07/25/43 | | 03/01/2024 | Paydown | | 13,846 | 13,846 | 13,606 | 13,592 |0 |254 |0 |254 |0 | 13,846 |0 |0 |0 |59 | 07/25/2043 | 1.A |
| ..817826-AB-6 | 7-ELEVEN INC 0.800% 02/10/24 | | 02/10/2024 | Maturity | | 375,000 | 375,000 | 367,954 | 372,799 |0 |2,201 |0 |2,201 |0 | 375,000 |0 |0 |0 |1,500 | 02/10/2024 | 2.B FE |
| ..84403A-AA-4 | SOUTHERN UNION CO 7.600% 02/01/24 | | 02/01/2024 | Maturity | | 300,000 | 300,000 | 300,918 | 300,229 |0 |(229) |0 |(229) |0 | 300,000 |0 |0 |0 |11,400 | 02/01/2024 | 2.C FE |
| ..863579-AF-0 | SARM 2004-12 1A2 4.314% 09/25/34 | | 03/01/2024 | Paydown | | 1,468 | 1,468 | 1,385 | 1,385 |0 |83 |0 |83 |0 | 1,468 |0 |0 |0 |14 | 09/25/2034 | 1.A FM |
| ..863579-CB-2 | SARM 2004-14 1A 6.010% 10/25/34 | | 03/01/2024 | Paydown | | 1,411 | 1,411 | 1,205 | 1,359 |0 |52 |0 |52 |0 | 1,411 |0 |0 |0 |14 | 10/25/2034 | 1.A FM |
| ..93934F-BL-5 | WMALT 2005-7 2CB1 5.500% 08/25/35 | | 03/01/2024 | Paydown | | 2,189 | 2,391 | 2,291 | 2,283 |0 |(93) |0 |(93) |0 | 2,189 |0 |0 |0 |23 | 08/25/2035 | 1.C FM |
| ..949831-AA-9 | WFMS 2019-3 A1 3.500% 07/25/49 | | 03/01/2024 | Paydown | | 4,220 | 4,220 | 4,280 | 4,533 |0 |(313) |0 |(313) |0 | 4,220 |0 |0 |0 |26 | 07/25/2049 | 1.A |
| ..06367D-3U-7 | BANK OF MONTREAL CHICAGO 5.810% 01/12/24 | A..... | 01/12/2024 | Maturity | | 2,450,000 | 2,450,000 | 2,450,000 | 2,450,000 |0 |0 |0 |0 |0 | 2,450,000 |0 |0 |0 |36,463 | 01/12/2024 | 1.A FE |
| ..05581K-AB-7 | BNP PARIBAS 3.800% 01/10/24 | D..... | 01/10/2024 | Maturity | | 600,000 | 600,000 | 593,082 | 599,649 |0 |351 |0 |351 |0 | 600,000 |0 |0 |0 |11,400 | 01/10/2024 | 1.G FE |
| ..40428D-AP-4 | HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24 | D..... | 03/14/2024 | Maturity | | 750,000 | 750,000 | 743,393 | 746,994 |0 |3,006 |0 |3,006 |0 | 750,000 |0 |0 |0 |15,938 | 03/14/2024 | 2.A FE |
| ..75405U-AA-4 | RAS LAFFAN LNG 111 5.838% 09/30/27 | D..... | 03/12/2024 | J P MORGAN SEC | | 698,314 | 691,400 | 691,400 | 691,400 |0 |0 |0 |0 |0 | 691,400 |0 |6,914 |6,914 |18,388 | 09/30/2027 | 1.D FE |
| ..86565F-YF-3 | SUMITOMO MITSUI BANK NY 5.820% 01/18/24 | D..... | 01/18/2024 | Maturity | | 1,900,000 | 1,900,000 | 1,900,000 | 1,900,000 |0 |0 |0 |0 |0 | 1,900,000 |0 |0 |0 |9,547 | 01/18/2024 | 1.A FE |
| ..88433B-AQ-0 | WINDR 2016-2A A1R 6.758% 11/01/31 | D..... | 02/01/2024 | Paydown | | 148,911 | 148,911 | 148,911 | 148,911 |0 |0 |0 |0 |0 | 148,911 |0 |0 |0 |2,599 | 11/01/2031 | 1.A FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 21,781,317 | 21,569,478 | 21,610,495 | 19,844,008 | 0 | 53,206 | 0 | 53,206 | 0 | 21,543,328 | 0 | 237,989 | 237,989 | 373,615 | XXX | XXX |
| ..89157W-20-2 | TOUCHSTONE STRATEGIC INCOME OPP ETF | | 03/21/2024 | Gerber Gen 00000000 | 0.000 | 49,999,987 | 49,557,088 | 49,557,088 | 49,746,786 |(189,698) |0 |0 |(189,698) |0 | 49,557,088 |0 | 442,898 | 442,898 | 399,027 | ..... | 3.C |
| 1619999999. Subtotal - Bonds - SVO Identified Funds | | | | | | 49,999,987 | 0 | 49,557,088 | 49,746,786 |(189,698) |0 |0 |(189,698) |0 | 49,557,088 |0 | 442,898 | 442,898 | 399,027 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 73,446,295 | 23,234,469 | 72,857,719 | 71,269,541 |(189,698) |39,451 |0 |(150,247) |0 | 72,765,407 |0 | 680,887 | 680,887 | 786,042 | XXX | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 73,446,295 | 23,234,469 | 72,857,719 | 71,269,541 |(189,698) |39,451 |0 |(150,247) |0 | 72,765,407 |0 | 680,887 | 680,887 | 786,042 | XXX | XXX |
| ..902973-86-6 | U S BANCORP PRFD | | 03/27/2024 | Various | 12,500.000 | 10,999,912 | 0.00 | 9,531,250 | 10,227,875 |(696,625) |0 |0 |(696,625) |0 | 9,531,250 |0 | 1,468,662 | 1,468,662 | 213,245 | ..... | 2.B FE |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 10,999,912 | XXX | 9,531,250 | 10,227,875 |(696,625) |0 |0 |(696,625) |0 | 9,531,250 |0 | 1,468,662 | 1,468,662 | 213,245 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 10,999,912 | XXX | 9,531,250 | 10,227,875 |(696,625) |0 |0 |(696,625) |0 | 9,531,250 |0 | 1,468,662 | 1,468,662 | 213,245 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 10,999,912 | XXX | 9,531,250 | 10,227,875 |(696,625) |0 |0 |(696,625) |0 | 9,531,250 |0 | 1,468,662 | 1,468,662 | 213,245 | XXX | XXX |
| ..01748X-10-2 | ALLEGiant TRAVEL CO | | 01/08/2024 | S.G. COHEN TDR CSA | 1,206.000 | 98,737 | 100,689 | 99,628 | 1,061 |0 |0 |0 |1,061 |0 | 100,689 |0 |(1,952) |(1,952) |0 | ..... | ..... |
| ..03676B-10-2 | ANTERO MIDSTREAM CORP | | 02/21/2024 | RBC/DAIN | 52,268.000 | 671,461 | 496,425 | 654,918 |(158,493) |0 |0 |0 |(158,493) |0 | 496,425 |0 | 175,036 | 175,036 | 11,760 | ..... | ..... |
| ..10316T-10-4 | BOX INC - CLASS A | | 02/28/2024 | ROBERT W. BAIRD | 18,510.000 | 467,842 | 474,647 | 474,041 | 606 |0 |0 |0 |606 |0 | 474,647 |0 |(6,805) |(6,805) |0 | ..... | ..... |
| ..16411R-20-8 | CHENIERE ENERGY INC | | 02/14/2024 | Various | 2,377.000 | 397,811 | 251,969 | 405,778 |(153,809) |0 |0 |0 |(153,809) |0 | 251,969 |0 | 145,842 | 145,842 | 10 | ..... | ..... |
| ..23345M-10-7 | DT MIDSTREAM INC COMMON | | 02/16/2024 | HOWARD WEIL | 7,500.000 | 408,667 | 400,238 | 411,000 |(10,763) |0 |0 |0 |(10,763) |0 | 400,238 |0 | 8,430 | 8,430 | 5,175 | ..... | ..... |
| ..29273V-10-0 | ENERGY TRANSFER EQUITY LP | | 01/05/2024 | Various | 38,084.000 | 529,498 | 510,641 | 525,559 |(14,919) |0 |0 |0 |(14,919) |0 | 510,641 |0 | 18,857 | 18,857 |0 | ..... | ..... |
| ..29336T-10-0 | ENLINK MIDSTREAM LLC | | 01/24/2024 | RBC/DAIN | 15,000.000 | 180,560 | 181,014 | 182,400 |(1,386) |0 |0 |0 |(1,386) |0 | 181,014 |0 |(454) |(454) |0 | ..... | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|---|--|--------------|------------------|--|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Ident-ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog- nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol | |
| ..371927-10-4 | GENESIS ENERGY L.P. | | 02/29/2024 | CAPITAL ONE SECURITIES | 1,100,000 | 12,698 | | 13,101 | 12,738 | 363 | 0 | 0 | 363 | 0 | 13,101 | 0 | (404) | (404) | 165 | | | |
| ..43300A-20-3 | HILTON WORLDWIDE HOLDINGS IN | | 03/25/2024 | Various | 7,687,000 | 1,494,891 | | 623,207 | 1,399,726 | (776,518) | 0 | 0 | (776,518) | 0 | 623,207 | 0 | 871,684 | 871,684 | 416 | | | |
| ..443510-60-7 | HUBBELL INC -CL B | | 03/11/2024 | J.P. Morgan CSA | 239,000 | 92,278 | | 31,982 | 78,614 | (46,632) | 0 | 0 | (46,632) | 0 | 31,982 | 0 | 60,295 | 60,295 | 292 | | | |
| ..459200-10-1 | IBM | | 02/08/2024 | S.G. COWEN TDR CSA | 2,541,000 | 447,090 | | 300,471 | 415,581 | (115,109) | 0 | 0 | (115,109) | 0 | 300,471 | 0 | 146,618 | 146,618 | 825 | | | |
| ..55336V-10-0 | MPLX LP LIMITED PARTNERS | | 03/18/2024 | Various | 13,603,000 | 548,884 | | 505,049 | 0 | 0 | 0 | 0 | 0 | 0 | 505,049 | 0 | 43,835 | 43,835 | 11,563 | | | |
| ..556269-10-8 | STEVEN MADDEN LTD COMMON | | 01/10/2024 | STIFEL NICHOLAS | 4,900,000 | 204,151 | | 166,250 | 205,800 | (39,550) | 0 | 0 | (39,550) | 0 | 166,250 | 0 | 37,901 | 37,901 | 0 | | | |
| ..56117J-10-0 | MALIBU BOATS INC - A COMMON | | 02/28/2024 | ROBERT W. BAIRD | 5,423,000 | 234,732 | | 285,494 | 286,709 | (9,504) | 0 | 0 | (9,504) | 0 | 285,494 | 0 | (50,763) | (50,763) | 0 | | | |
| ..64110L-10-6 | NETFLIX INC | | 03/05/2024 | Various | 332,000 | 179,085 | | 122,584 | 161,644 | (39,060) | 0 | 0 | (39,060) | 0 | 122,584 | 0 | 56,501 | 56,501 | 0 | | | |
| ..67058H-10-2 | NUSTAR ENERGY LP | | 02/15/2024 | Various | 4,219,000 | 86,677 | | 77,050 | 78,811 | (1,761) | 0 | 0 | (1,761) | 0 | 77,050 | 0 | 9,627 | 9,627 | 8 | | | |
| ..682680-10-3 | ONEOK INC | | 03/06/2024 | Various | 9,622,000 | 719,753 | | 652,417 | 273,366 | (15,495) | 0 | 0 | (15,495) | 0 | 652,417 | 0 | 67,336 | 67,336 | 4,909 | | | |
| ..683344-10-5 | ONTO INNOVATION INC ONTO | | 01/24/2024 | VIRTU FINANCIAL | 190,000 | 31,865 | | 6,789 | 29,051 | (22,262) | 0 | 0 | (22,262) | 0 | 6,789 | 0 | 25,076 | 25,076 | 0 | | | |
| ..70450Y-10-3 | PAYPAL HOLDINGS INC | | 03/14/2024 | J.P. Morgan CSA | 19,401,000 | 1,190,831 | | 1,213,727 | 1,191,415 | 22,311 | 0 | 0 | 22,311 | 0 | 1,213,727 | 0 | (22,896) | (22,896) | 0 | | | |
| ..72651A-20-7 | PLAINS GP HOLDINGS LP-CL A | | 01/05/2024 | Various | 20,493,000 | 331,048 | | 335,987 | 326,863 | 9,123 | 0 | 0 | 9,123 | 0 | 335,987 | 0 | (4,939) | (4,939) | 0 | | | |
| ..74051N-10-2 | PREMIER INC-CLASS A | | 02/28/2024 | ROBERT W. BAIRD Pickering Energy Part | 14,400,000 | 305,555 | | 493,310 | 321,984 | 171,326 | 0 | 0 | 171,326 | 0 | 493,310 | 0 | (187,755) | (187,755) | 0 | | | |
| ..845467-10-9 | SOUTHWESTERN ENERGY | | 01/11/2024 | Research | 45,000,000 | 304,013 | | 326,159 | 294,750 | 31,409 | 0 | 0 | 31,409 | 0 | 326,159 | 0 | (22,145) | (22,145) | 0 | | | |
| ..87612G-10-1 | TARGA RESOURCES CORP WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS | | 03/18/2024 | Various | 11,340,000 | 1,109,763 | | 985,076 | 985,106 | (29) | 0 | 0 | (29) | 0 | 985,076 | 0 | 124,687 | 124,687 | 3,756 | | | |
| ..958669-10-3 | | | 03/18/2024 | Various | 20,774,000 | 666,651 | | 599,272 | 304,187 | (4,845) | 0 | 0 | (4,845) | 0 | 599,272 | 0 | 67,379 | 67,379 | 11,945 | | | |
| ..000000-00-0 | GIBSON ENERGY INC | | 02/26/2024 | Various | 37,255,000 | 582,872 | | 454,596 | 566,282 | (124,731) | 0 | 0 | (124,731) | 0 | 435,966 | (18,630) | 146,905 | 128,275 | 10,766 | | | |
| ..493271-10-0 | KEYERA CORP | | 01/12/2024 | NAT BK FINANCIAL EQ | 9,511,000 | 231,263 | | 223,355 | 230,032 | (8,183) | 0 | 0 | (8,183) | 0 | 219,352 | (4,004) | 11,911 | 7,907 | 0 | | | |
| ..29250N-10-5 | ENBRIDGE INC | | 01/30/2024 | NAT BK FINANCIAL EQ | 41,600,000 | 1,494,099 | | 1,584,451 | 1,438,814 | 48,173 | 0 | 0 | 48,173 | 31,409 | 1,533,298 | (51,153) | (39,199) | (90,352) | 0 | | | |
| ..000000-00-0 | TC ENERGY CORP | | 01/02/2024 | Cash Adjustment | 1,000 | 24 | | 20 | 23 | (3) | 0 | 0 | (3) | 0 | 20 | 0 | 4 | 4 | 0 | | | |
| ..027348-26-3 | FRESENIUS SE & CO KGAA | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 14,300,000 | 379,690 | | 403,244 | 443,107 | (52,975) | 0 | 0 | (52,975) | 13,113 | 382,992 | (20,252) | (3,303) | (23,555) | 0 | | | |
| ..F92124-10-0 | TOTAL SA | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 8,500,000 | 581,141 | | 398,614 | 578,002 | (216,517) | 0 | 0 | (216,517) | 37,129 | 354,870 | (43,744) | 226,271 | 182,527 | 6,901 | | | |
| ..92932M-10-1 | WNS HOLDINGS LTD-ADR RECEIPTS | D..... | 03/27/2024 | Tax Free Exchange | 9,680,000 | 631,287 | | 631,287 | 551,736 | 24,835 | 0 | 0 | 24,835 | 0 | 631,287 | 0 | 0 | 0 | 0 | | | |
| ..F00189-12-0 | ACCOR SA COMMON | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 13,900,000 | 650,225 | | 444,825 | 530,910 | (106,446) | 0 | 0 | (106,446) | 20,361 | 416,697 | (28,128) | 233,528 | 205,400 | 0 | | | |
| ..F5333N-10-0 | JCDECAUX SA | B..... | 03/26/2024 | Various | 27,400,000 | 517,448 | | 531,225 | 550,493 | (18,473) | 0 | 0 | (18,473) | (794) | 522,284 | (8,941) | (4,836) | (13,777) | 0 | | | |
| ..F61824-87-0 | MICHELIN (GDDE) COMMON | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 15,800,000 | 607,102 | | 400,055 | 566,155 | (126,162) | 0 | 0 | (126,162) | (39,938) | 431,942 | 31,886 | 175,160 | 207,046 | 0 | | | |
| ..G23969-10-1 | CONVATEC GROUP PLC COMMON | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 189,000,000 | 682,017 | | 472,618 | 587,584 | (75,080) | 0 | 0 | (75,080) | (39,886) | 508,680 | 36,061 | 173,337 | 209,398 | 0 | | | |
| ..H57312-64-9 | NESTLE SA-REG COMMON | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 3,800,000 | 402,027 | | 425,476 | 440,384 | 48,318 | 0 | 0 | 48,318 | (63,226) | 457,164 | 31,687 | (55,137) | (23,450) | 0 | | | |
| ..H5820Q-15-0 | NOVARTIS AG-REG | B..... | 03/26/2024 | JEFFERIES & CO INC-EQ | 4,800,000 | 459,174 | | 398,118 | 484,166 | (56,498) | 0 | 0 | (56,498) | (29,551) | 400,069 | 1,951 | 59,106 | 61,057 | 18,062 | | | |
| ..P60694-11-7 | KIMBERLY-CLARK DE MEXICO-A | B..... | 03/26/2024 | JP MORGAN - EQ | 217,100,000 | 487,050 | | 327,973 | 488,253 | (98,416) | 0 | 0 | (98,416) | (61,863) | 397,578 | 69,604 | 89,473 | 159,077 | 0 | | | |
| ..Y74718-10-0 | SAMSUNG ELECTRONICS CO LTD | B..... | 03/26/2024 | CLSA | 8,800,000 | 520,853 | | 403,323 | 535,094 | (176,261) | 0 | 0 | (176,261) | 44,491 | 345,120 | (58,203) | 175,733 | 117,530 | 0 | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly | | | | | | | | | | | | | | | | | | | | | | |
| Traded | | | | | | 18,940,813 | XXX | 16,252,728 | 17,110,704 | (2,112,355) | 0 | 0 | (2,112,355) | (74,204) | 16,190,867 | (61,866) | 2,749,944 | 2,688,078 | 86,553 | XXX | XXX | |
| ..14064D-86-5 | Fuller & Thaler MUTUAL FUND | | 01/25/2024 | Various | 1,793,000 | 75,000 | | 64,747 | 74,552 | (9,805) | 0 | 0 | (9,805) | 0 | 64,747 | 0 | 10,253 | 10,253 | 0 | | | |
| ..25264S-84-1 | DIAMOND HILL LONG/SHORT-I MUTUAL FUND | | 01/25/2024 | PGC Model Accts | 2,363,000 | 75,000 | | 70,699 | 75,142 | (4,442) | 0 | 0 | (4,442) | 0 | 70,699 | 0 | 4,301 | 4,301 | 0 | | | |
| ..41665H-49-0 | HRTFRD SCHR EM MKRT EQ-I MUTUAL FUND | | 01/25/2024 | Various | 70,357,000 | 1,163,000 | | 1,078,571 | 1,171,442 | (92,871) | 0 | 0 | (92,871) | 0 | 1,078,571 | 0 | 84,428 | 84,428 | 0 | | | |
| ..589509-20-7 | MERGER FUND-INST MUTUAL FUND | | 02/01/2024 | Security Withdraw | 0,000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| ..89154Q-18-2 | TOUCHSTONE INTERNATIONAL EQUITY-Y | | 01/02/2024 | TOUCHSTONE SECURITIES | 1,329,000 | 20,427 | | 17,809 | 20,666 | (2,857) | 0 | 0 | (2,857) | 0 | 17,809 | 0 | 2,618 | 2,618 | 0 | | | |
| ..89154Q-22-4 | TOUCHSTONE SMALL COMPANY-Y | | 03/14/2024 | TOUCHSTONE SECURITIES | 40,456,000 | 261,809 | | 219,928 | 260,536 | (40,608) | 0 | 0 | (40,608) | 0 | 219,928 | 0 | 41,881 | 41,881 | 0 | | | |
| ..89154W-79-1 | TOUCHSTONE CORE BOND FUND-Y | | 03/14/2024 | TOUCHSTONE SECURITIES | 51,538,000 | 480,642 | | 485,635 | 483,938 | 1,697 | 0 | 0 | 1,697 | 0 | 485,635 | 0 | (4,992) | (4,992) | 483 | | | |
| ..89154W-81-7 | TOUCHSTONE HIGH YIELD-Y | | 03/14/2024 | TOUCHSTONE SECURITIES | 9,086,000 | 69,478 | | 66,184 | 69,735 | (3,592) | 0 | 0 | (3,592) | 0 | 66,184 | 0 | 3,294 | 3,294 | 637 | | | |
| ..89154X-22-9 | TOUCHSTONE FOCUSED EQUITY FUND CLASS Y | | 03/14/2024 | TOUCHSTONE SECURITIES | 3,136,000 | 201,216 | | 146,571 | 197,611 | (51,040) | 0 | 0 | (51,040) | 0 | 146,571 | 0 | 54,645 | 54,645 | 0 | | | |
| ..89154X-44-3 | TOUCHSTONE VALUE FUND CLASS Y | | 03/07/2024 | TOUCHSTONE SECURITIES | 7,756,000 | 85,850 | | 61,143 | 84,929 | (23,787) | 0 | 0 | (23,787) | 0 | 61,143 | 0 | 24,707 | 24,707 | 5 | | | |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|---|--------------|------------------|--------------------------|---------------------------------|--------------------|-----------|------------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog- nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | 22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| ..89154X-53-4 | TOUCHSTONE MID CAP GROWTH - Y ..... | ..... | 03/14/2024 | TOUCHSTONE SECURITIES .. | 8,842,000 | 327,884 | ..... | ..... 281,298 | 317,609 | (36,311) | 0 | 0 | (36,311) | 0 | 281,298 | 0 | 46,585 | 46,585 | 23 | ..... | ..... |
| ..89154X-63-3 | TOUCHSTONE LARGE CAP GROWTH FUND CLASS I ..... | ..... | 03/07/2024 | TOUCHSTONE SECURITIES .. | 976,000 | 25,079 | ..... | ..... 19,938 | 23,834 | (3,896) | 0 | 0 | (3,896) | 0 | 19,938 | 0 | 5,141 | 5,141 | 0 | ..... | ..... |
| ..89155H-37-1 | TOUCHSTONE MID CAP VALUE FUND CLASS Y ..... | ..... | 03/14/2024 | TOUCHSTONE SECURITIES .. | 4,311,000 | 97,689 | ..... | ..... 84,750 | 94,532 | (9,782) | 0 | 0 | (9,782) | 0 | 84,750 | 0 | 12,940 | 12,940 | 24 | ..... | ..... |
| ..89155H-82-7 | TOUCHSTONE SANDS CAPITAL SELECT CLASS Y ..... | ..... | 03/14/2024 | TOUCHSTONE SECURITIES .. | 59,011,000 | 875,324 | ..... | ..... 797,196 | 851,527 | (54,331) | 0 | 0 | (54,331) | 0 | 797,196 | 0 | 78,128 | 78,128 | 0 | ..... | ..... |
| ..89155T-66-4 | TOUCHSTONE ULTRA SHORT FIXED CLASS Y ..... | ..... | 03/14/2024 | TOUCHSTONE SECURITIES .. | 17,005,000 | 155,940 | ..... | ..... 154,084 | 155,259 | (1,176) | 0 | 0 | (1,176) | 0 | 154,084 | 0 | 1,856 | 1,856 | 8,763 | ..... | ..... |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 3,914,338 | XXX | 3,548,553 | 3,881,312 | (332,801) | 0 | 0 | (332,801) | 0 | 3,548,553 | 0 | 365,785 | 365,785 | 9,935 | XXX | XXX |
| ..464287-62-2 | ISHARES RUSSELL 1000 INDEX ..... | ..... | 02/01/2024 | Various | 51,766,000 | 13,881,921 | ..... | ..... 10,781,349 | 13,576,064 | (2,794,804) | 0 | 0 | (2,794,804) | 0 | 10,781,349 | 0 | 3,100,571 | 3,100,571 | 0 | ..... | ..... |
| ..921943-85-8 | VANGUARD FTSE DEVELOPED ETF CLOSED END FUND ..... | ..... | 01/25/2024 | Various | 24,090,000 | 1,134,420 | ..... | ..... 1,059,948 | 1,153,911 | (93,963) | 0 | 0 | (93,963) | 0 | 1,059,948 | 0 | 74,472 | 74,472 | 0 | ..... | ..... |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | 15,016,341 | XXX | 11,841,297 | 14,729,975 | (2,888,767) | 0 | 0 | (2,888,767) | 0 | 11,841,297 | 0 | 3,175,043 | 3,175,043 | 0 | XXX | XXX |
| ..89157W-70-7 | TOUCHSTONE SECURITIZED INCOME ETF ..... | ..... | 03/06/2024 | LAC-GEN 20000000 | 969,973,000 | 25,107,751 | ..... | ..... 25,017,464 | 25,017,464 | 0 | 0 | 0 | 0 | 0 | 25,017,464 | 0 | 90,287 | 90,287 | 117,785 | ..... | ..... |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | 25,107,751 | XXX | 25,017,464 | 0 | 0 | 0 | 0 | 0 | 0 | 25,017,464 | 0 | 90,287 | 90,287 | 117,785 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 62,979,243 | XXX | 56,660,042 | 35,721,991 | (5,333,923) | 0 | 0 | (5,333,923) | (74,204) | 56,598,181 | (61,866) | 6,381,059 | 6,319,193 | 214,273 | 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 | | | | | | 62,979,243 | XXX | 56,660,042 | 35,721,991 | (5,333,923) | 0 | 0 | (5,333,923) | (74,204) | 56,598,181 | (61,866) | 6,381,059 | 6,319,193 | 214,273 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 73,979,155 | XXX | 66,191,292 | 45,949,866 | (6,030,548) | 0 | 0 | (6,030,548) | (74,204) | 66,129,431 | (61,866) | 7,849,721 | 7,787,855 | 427,518 | XXX | XXX |
| 6009999999 - Totals | | | | | | 147,425,450 | XXX | 139,049,011 | 117,219,407 | (6,220,246) | 39,451 | 0 | (6,180,795) | (74,204) | 138,894,838 | (61,866) | 8,530,608 | 8,468,742 | 1,213,560 | XXX | XXX |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|--|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|---|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 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 |
| TIDENATER INC Tidewater Warrant 88642R133 | Tidewater | N/A | | US - Chicago Board | | | | | | | | | | | | | | | | | | |
| | | | | 549300UQMTB7PD2UT305 | 01/31/2018 | 07/31/2042 | 1,663 | | 0.00 | | | | | | | 0 | | | | | | |
| 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 |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

STATEMENT AS OF MARCH 31, 2024 OF THE The Western and Southern Life Insurance Company

| | | |
|-----|------|--|
| (a) | Code | Description of Hedged Risk(s) |
| | | |
| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
| | | |

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

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (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 ..... | ..... | ..... 1.E | 3,236,708 | 3,236,708 | 04/01/2024 |
| 000000-00-0 | Short term investment from reverse repo program ..... | ..... | ..... 1.G | 3,884,050 | 3,884,050 | 04/01/2024 |
| 000000-00-0 | Short term investment from reverse repo program ..... | ..... | ..... 2.A | 3,236,708 | 3,236,708 | 04/01/2024 |
| 000000-00-0 | Short term investment from reverse repo program ..... | ..... | ..... 2.C | 460,852 | 460,852 | 04/01/2024 |
| 9509999999. | Subtotal - Short-Term Invested Assets (Schedule DA type) | | | 10,818,318 | 10,818,318 | XXX |
| 9999999999. | Totals | | | 10,818,318 | 10,818,318 | XXX |

General Interrogatories:

1. Total activity for the year
- Fair Value \$ (19,948,242)
- Book/Adjusted Carrying Value \$ (19,948,242)
2. Average balance for the year
- Fair Value \$ 22,829,438
- Book/Adjusted Carrying Value \$ 22,829,438
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 7,120,757
- NAIC 2 \$ 3,697,560
- NAIC 3 \$
- NAIC 4 \$
- NAIC 5 \$
- NAIC 6 \$

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 |
| 690353-3F-2 | DFC AGENCY DEBENTURES ..... | ..... | ..... 1.A | 1,715,455 | 1,715,455 | 06/15/2028 |
| 690353-5H-6 | DFC AGENCY DEBENTURES ..... | ..... | ..... 1.A | 1,288,950 | 1,288,950 | 04/20/2035 |
| 690353-YE-1 | DFC AGENCY ..... | ..... | ..... 1.A | 3,439,224 | 3,439,224 | 06/15/2034 |
| 90376P-BG-5 | INT DEV FIN CORP AGENCY DEBENTURES ..... | ..... | ..... 1.A | 1,634,616 | 1,634,616 | 06/20/2028 |
| 90376P-EU-1 | INT DEV FIN CORP AGENCY DEBENTURES ..... | ..... | ..... 1.A | 4,727,360 | 4,727,360 | 11/20/2037 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | 12,805,605 | 12,805,605 | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | 12,805,605 | 12,805,605 | 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 |
| 13079P-XC-2 | CALIFORNIA ST STHD CNTYS DEVA MULTIFAMI ..... | ..... | ..... 2.A FE | 2,295,000 | 2,295,000 | 03/01/2057 |
| 62630W-JY-4 | TXBL MUNI FUNDING TRUST VARIOU TRANSPORT ..... | ..... | ..... 1.E FE | 1,200,000 | 1,200,000 | 09/01/2031 |
| 62630W-NR-4 | TXBL MUNI FUNDING TRUST VARIOU GENERAL ..... | ..... | ..... 1.E FE | 500,000 | 500,000 | 06/30/2028 |
| 0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | 3,995,000 | 3,995,000 | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | 3,995,000 | 3,995,000 | XXX |
| 00158B-AA-6 | AKM ISSUING TRUST ..... | ..... | ..... 1.B FE | 700,000 | 700,000 | 08/01/2073 |
| 05565E-CD-5 | BMW US Capital LLC ..... | ..... | ..... 1.F FE | 1,504,009 | 1,500,000 | 08/11/2025 |
| 14338H-AA-4 | CARMEL VALLEY SR LIVING ..... | ..... | ..... 1.B FE | 2,850,000 | 2,850,000 | 09/01/2061 |
| 38869P-AN-4 | GRAPHIC PACKAGING INTL ..... | ..... | ..... 2.C FE | 269,364 | 269,418 | 04/15/2024 |
| 46655F-AA-5 | JMA-RM LLC ..... | ..... | ..... 1.B FE | 260,000 | 260,000 | 03/01/2072 |
| 58769J-AH-0 | MERCEDES-BENZ FIN NA ..... | ..... | ..... 1.F FE | 2,102,810 | 2,100,000 | 08/01/2025 |
| 64953B-BC-1 | NEW YORK LIFE GLOBAL ..... | ..... | ..... 1.A FE | 1,004,548 | 1,000,000 | 06/13/2025 |
| 6944PL-2T-5 | PACIFIC LIFE GF II ..... | ..... | ..... 1.D FE | 1,004,799 | 1,000,000 | 06/16/2025 |
| 78016E-ZV-2 | ROYAL BANK OF CANADA ..... | ..... | ..... 1.E FE | 1,999,864 | 1,999,222 | 07/29/2024 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | 11,695,394 | 11,678,640 | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 11,695,394 | 11,678,640 | 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 | | | | 24,500,999 | 24,484,245 | 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 | | | | 3,995,000 | 3,995,000 | XXX |
| 2459999999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | 0 | 0 | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | 0 | 0 | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | 0 | 0 | XXX |
| 2509999999. Total Bonds | | | | 28,495,999 | 28,479,245 | 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 ..... | ..... | ..... | ..... 1,000,000 | 1,000,000 ..... | ..... |
| 000000-00-0 | Huntington Bank Money Market Account ..... | ..... | ..... | ..... 1,000,000 | 1,000,000 ..... | ..... |
| 000000-00-0 | Fifth Third Money Market Account ..... | ..... | ..... | ..... 1,400,000 | 1,400,000 ..... | ..... |
| 9609999999. Subtotal - Cash (Schedule E Part 1 type) | | | | 3,400,000 | 3,400,000 | XXX |
| 262006-20-8 | DREYFUS GOVERN CASH MGMT INS MONEY MARKE ..... | ..... | ..... | ..... 2,053,217 | 2,053,217 ..... | ..... |
| ..... | ELEVANCE HEALTH INC CP ..... | ..... | ..... 2.A | 1,398,946 | 1,398,946 | 04/01/2024 |
| ..... | EVERGY KANSAS CENTRAL CP ..... | ..... | ..... 2.A | 1,998,486 | 1,998,486 | 04/01/2024 |
| ..... | MONTANA-DAKOTA UTILITIES CP ..... | ..... | ..... 2.A | 1,998,767 | 1,998,767 | 04/01/2024 |
| 9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type) | | | | 7,449,416 | 7,449,416 | XXX |
| 9999999999 - Totals | | | | 39,345,415 | 39,328,661 | XXX |

General Interrogatories:

| | | | | |
|---------------------------------|---------------------|-------------|---------------------------------------|-------------|
| 1. Total activity for the year | Fair Value \$ | (6,148,061) | Book/Adjusted Carrying Value \$ | (6,159,285) |
| 2. Average balance for the year | Fair Value \$ | 44,177,601 | Book/Adjusted Carrying Value \$ | 44,473,077 |

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|--|-------|------------------|--|--|---|-------------------|-------------------|--------|
| | | | | | 6 | 7 | 8 | |
| | | | | | First Month | Second Month | Third Month | |
| Depository | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | | | | * |
| BANK OF NEW YORK MELLON NEW YORK, NY ..... | ..... | ..0.000 |0 |0 |1,410,087 |(204,274) |1,075,644 | ..XXX. |
| FIFTH THIRD BANK CINCINNATI, OH ..... | ..... | ..0.000 |0 |0 |15,862,780 |70,764,758 |11,335,737 | ..XXX. |
| GENERAL ELECTRIC CREDIT UNION CINCINNATI, OH ..... | ..... | ..0.000 |0 |0 |1,137,718 |1,140,570 |1,143,422 | ..XXX. |
| GOLDMAN SACHS NEW YORK, NY ..... | ..... | ..0.000 |0 |0 |420,919 |316,829 |632,757 | ..XXX. |
| HUNTINGTON BANK COLUMBUS, OH ..... | ..... | ..0.000 |0 |0 |1,033,202 |1,033,341 |1,033,470 | ..XXX. |
| JP MORGAN/CHASE NEW YORK, NY ..... | ..... | ..0.000 |0 |0 |902,512 |1,200,732 |1,180,341 | ..XXX. |
| KEYCORP (KEY BANK) CLEVELAND, OH ..... | ..... | ..0.000 |0 |0 |1,430,138 |1,380,504 |1,406,924 | ..XXX. |
| PERSHING ADVISORS SOLUTIONS BANK JERSEY CITY, NJ ..... | ..... | ..0.000 |0 |0 |1,415,664 |1,473,840 |0 | ..XXX. |
| PNC BANK CINCINNATI, OH ..... | ..... | ..0.000 |0 |0 |(45,743,099) |(46,355,437) |(43,249,663) | ..XXX. |
| WELLS FARGO CHARLOTTE, NC ..... | ..... | ..0.000 |0 |0 |279,836 |286,535 |283,184 | ..XXX. |
| 0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 292,799 | 327,559 | 327,220 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 0 | 0 | (21,557,445) | 31,364,956 | (24,830,964) | 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 | (21,557,445) | 31,364,956 | (24,830,964) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 55,509 | 52,061 | 52,408 | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | (21,501,936) | 31,417,017 | (24,778,556) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]